



| Investments | Shares | Value |
|--|--------|----------------|
| Common Stocks — 99.9% | | |
| <i>Electronic Equipment, Instruments & Components — 6.3%</i> | | |
| VusionGroup* | 631 | \$ 97,933 |
| Zebra Technologies Corp., Class A* | 884 | 247,060 |
| | | <u>344,993</u> |
| <i>Hotels, Restaurants & Leisure — 1.1%</i> | | |
| Genius Sports Ltd.*(a) | 8,454 | 60,108 |
| <i>IT Services — 9.1%</i> | | |
| Couchbase, Inc.* | 2,175 | 61,074 |
| MongoDB, Inc., Class A* | 491 | 219,762 |
| Snowflake, Inc., Class A* | 1,148 | 216,145 |
| | | <u>496,981</u> |
| <i>Software — 83.4%</i> | | |
| Alteryx, Inc., Class A* | 4,140 | 198,886 |
| AvePoint, Inc.* | 6,618 | 52,944 |
| Braze, Inc., Class A* | 3,792 | 215,765 |
| CommVault Systems, Inc.* | 2,838 | 271,625 |
| Confluent, Inc., Class A* | 9,350 | 316,685 |
| Datadog, Inc., Class A* | 1,800 | 236,628 |
| Dynatrace, Inc.* | 3,894 | 192,948 |
| Elastic NV* | 1,937 | 259,190 |
| Enghouse Systems Ltd. | 2,933 | 76,677 |
| Five9, Inc.* | 2,682 | 163,602 |
| Informatica, Inc., Class A* | 8,361 | 272,401 |
| InterDigital, Inc. | 1,717 | 183,753 |
| MicroStrategy, Inc., Class A*(a) | 404 | 413,227 |
| Nice Ltd., ADR* | 1,117 | 273,833 |
| Nutanix, Inc., Class A* | 4,766 | 301,021 |
| Palantir Technologies, Inc., Class A* | 10,531 | 264,117 |
| PowerSchool Holdings, Inc., Class A* | 3,768 | 78,714 |
| SolarWinds Corp.* | 2,903 | 34,662 |
| Splunk, Inc.* | 1,410 | 220,270 |
| Teradata Corp.* | 4,473 | 168,274 |

| Investments | Shares | Value |
|---|--------|------------------|
| Common Stocks (continued) | | |
| Text SA | 1,159 | \$ 27,748 |
| Tyler Technologies, Inc.* | 516 | 225,564 |
| Verint Systems, Inc.* | 4,267 | 134,880 |
| | | <u>4,583,414</u> |
| Total Common Stocks (Cost \$4,442,731) | | <u>5,485,496</u> |

Securities Lending Reinvestments (b) — 7.5%**Investment Companies — 7.5%**

| | | |
|---|---------|----------------|
| Invesco Government & Agency Portfolio, Institutional Class 5.25% (c) | 413,972 | 413,972 |
| (Cost \$413,972) | | <u>413,972</u> |

Total Investments — 107.4%**(Cost \$4,856,703)**

Liabilities in excess of other assets — (7.4%)

(406,632)**Net Assets — 100.0%****\$ 5,492,836**

* 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 \$429,980, collateralized in the form of cash with a value of \$413,972 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 \$413,972.
- (c) Rate shown is the 7-day yield as of February 29, 2024.

Abbreviations

ADR American Depositary Receipt

Big Data Refiners ETF invested, as a percentage of net assets, in the following countries as of February 29, 2024:

| | |
|--------------------|---------------|
| United States | 90.1% |
| Israel | 5.0% |
| France | 1.8% |
| Canada | 1.4% |
| United Kingdom | 1.1% |
| Poland | 0.5% |
| Other ^a | 0.1% |
| | <u>100.0%</u> |

a Includes any non-equity securities and net other assets (liabilities).

| <u>Investments</u> | <u>Principal Amount</u> | <u>Value</u> |
|---|-----------------------------|---------------------|
| Short-Term Investments — 108.5% | | |
| Repurchase Agreements (a) — 108.5% | | |
| Repurchase Agreements with various counterparties, rates 5.2% - 5.3%, dated 2/29/2024, due 3/1/2024, total to be received \$6,184,788 | | |
| (Cost \$6,183,878) | \$ 6,183,878 | \$ 6,183,878 |
| Total Investments — 108.5% | | 6,183,878 |
| (Cost \$6,183,878) | | 6,183,878 |
| Liabilities in excess of other assets — (8.5%) | | (482,687) |
| Net Assets — 100.0% | | \$ 5,701,191 |

(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

Decline of the Retail Store ETF had the following open non-exchange traded total return swap agreements as of February 29, 2024:

| <u>Notional Amount (\$)</u> | <u>Termination Date^a</u> | <u>Counterparty</u> | <u>Rate Paid (Received)^b</u> | <u>Reference Instrument</u> | <u>Value and Unrealized Depreciation (\$)</u> |
|-------------------------------------|---|-----------------------------|---|--|---|
| (2,817,122) | 11/6/2025 | BNP Paribas SA | (5.28)% | Solactive-ProShares Bricks and Mortar Retail Store Index | (1,475,153) |
| (191,653) | 11/7/2024 | Goldman Sachs International | (4.33)% | Solactive-ProShares Bricks and Mortar Retail Store Index | (1,242) |
| (1,071,897) | 11/14/2024 | Societe Generale | (4.78)% | Solactive-ProShares Bricks and Mortar Retail Store Index | (130,323) |
| (1,619,718) | 3/6/2024 | UBS AG | (5.08)% | Solactive-ProShares Bricks and Mortar Retail Store Index | (589,445) |
| <u>(5,700,390)</u> | | | | | <u>(2,196,163)</u> |
| | | | | Total Unrealized Depreciation | <u>(2,196,163)</u> |

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

^b 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> |
|--|---------------|--------------|---|---------------|--------------|
| Common Stocks — 90.8% | | | Common Stocks (continued) | | |
| <i>Construction & Engineering — 7.6%</i> | | | <i>Multi-Utilities — 11.1%</i> | | |
| Ferrovial SE | 61,680 | \$ 2,309,899 | ACEA SpA | 5,071 | \$ 75,305 |
| Vinci SA | 64,099 | 8,202,539 | CenterPoint Energy, Inc. | 55,188 | 1,517,670 |
| | | 10,512,438 | Consolidated Edison, Inc. | 30,183 | 2,632,259 |
| <i>Diversified Telecommunication Services — 2.8%</i> | | | National Grid plc | 461,295 | 6,041,287 |
| Cellnex Telecom SA(a) | 73,115 | 2,629,085 | NiSource, Inc. | 35,929 | 936,310 |
| China Tower Corp. Ltd., Class H(a) | 5,778,494 | 701,139 | Northwestern Energy Group, Inc. | 5,322 | 255,030 |
| Infrastrutture Wireless Italiane SpA(a) | 43,994 | 486,661 | Sempra | 55,022 | 3,884,553 |
| | | 3,816,885 | Unitil Corp. | 1,404 | 71,548 |
| <i>Electric Utilities — 11.9%</i> | | | | | 15,413,962 |
| Edison International | 33,511 | 2,279,418 | <i>Oil, Gas & Consumable Fuels — 25.5%</i> | | |
| Elia Group SA/NV | 4,175 | 463,417 | Antero Midstream Corp. | 29,590 | 396,506 |
| Eversource Energy | 30,437 | 1,786,652 | Cheniere Energy, Inc. | 20,831 | 3,232,971 |
| Exelon Corp. | 87,031 | 3,119,191 | DT Midstream, Inc. | 8,488 | 489,163 |
| Fortis, Inc. | 60,743 | 2,342,174 | Enbridge, Inc. | 265,039 | 9,110,319 |
| Hydro One Ltd.(a) | 39,565 | 1,179,239 | EnLink Midstream LLC | 20,730 | 255,601 |
| PG&E Corp. | 186,532 | 3,113,219 | Gibson Energy, Inc. | 20,180 | 333,818 |
| Redeia Corp. SA | 50,257 | 798,471 | Hess Midstream LP, Class A | 6,851 | 233,551 |
| Terna - Rete Elettrica Nazionale | 174,834 | 1,368,831 | Keyera Corp. | 28,616 | 704,040 |
| | | 16,450,612 | Kinder Morgan, Inc. | 169,073 | 2,940,179 |
| <i>Gas Utilities — 8.2%</i> | | | Koninklijke Vopak NV | 8,187 | 304,212 |
| APA Group | 158,926 | 810,920 | New Fortress Energy, Inc. | 5,731 | 201,445 |
| Atmos Energy Corp. | 12,983 | 1,465,910 | ONEOK, Inc. | 50,932 | 3,826,012 |
| Beijing Enterprises Holdings Ltd. | 59,845 | 225,484 | Pembina Pipeline Corp. | 68,483 | 2,383,268 |
| Brookfield Infrastructure Corp., Class A | 14,702 | 487,649 | Targa Resources Corp. | 19,495 | 1,915,189 |
| Chesapeake Utilities Corp. | 1,885 | 192,326 | TC Energy Corp. | 129,365 | 5,116,835 |
| China Gas Holdings Ltd. | 363,473 | 332,857 | Williams Cos., Inc. (The) | 106,358 | 3,822,507 |
| China Resources Gas Group Ltd. | 111,745 | 338,254 | | | 35,265,616 |
| Enagas SA | 29,462 | 424,939 | <i>Specialized REITs — 10.3%</i> | | |
| ENN Energy Holdings Ltd. | 93,852 | 771,362 | American Tower Corp., REIT | 40,757 | 8,104,937 |
| Hong Kong & China Gas Co. Ltd. | 1,340,203 | 1,037,311 | Crown Castle, Inc., REIT | 37,945 | 4,171,673 |
| Italgas SpA | 60,947 | 332,322 | SBA Communications Corp., Class A, REIT | 9,399 | 1,966,553 |
| Kunlun Energy Co. Ltd. | 493,223 | 421,440 | | | 14,243,163 |
| Naturgy Energy Group SA | 22,804 | 539,267 | <i>Transportation Infrastructure — 8.3%</i> | | |
| New Jersey Resources Corp. | 8,532 | 355,016 | Aena SME SA(a) | 9,165 | 1,734,954 |
| Northwest Natural Holding Co. | 3,286 | 120,728 | Aeroports de Paris SA | 4,932 | 670,045 |
| ONE Gas, Inc. | 4,849 | 289,000 | Atlas Arteria Ltd. | 141,401 | 496,317 |
| Snam SpA | 255,631 | 1,193,832 | Auckland International Airport Ltd. | 162,609 | 801,936 |
| Southwest Gas Holdings, Inc. | 5,256 | 358,196 | Beijing Capital International Airport Co. Ltd., Class H* | 216,037 | 69,810 |
| Spire, Inc. | 4,582 | 271,804 | China Merchants Port Holdings Co. Ltd. | 159,997 | 198,425 |
| Toho Gas Co. Ltd. | 12,066 | 241,690 | COSCO SHIPPING Ports Ltd. | 188,666 | 112,532 |
| Tokyo Gas Co. Ltd. | 50,072 | 1,095,158 | Flughafen Zurich AG (Registered) | 2,347 | 494,957 |
| Towngas Smart Energy Co. Ltd.* | 134,964 | 48,783 | Fraport AG Frankfurt Airport Services Worldwide* | 4,510 | 250,545 |
| | | 11,354,248 | Getlink SE | 40,341 | 688,453 |
| <i>Media — 0.3%</i> | | | Grupo Aeroportuario del Centro Norte SAB de CV, ADR | 4,300 | 299,194 |
| Eutelsat Communications SACA*(b) | 33,379 | 123,957 | Grupo Aeroportuario del Pacífico SAB de CV, ADR | 4,845 | 717,932 |
| SES SA, Class A, ADR | 41,469 | 268,246 | | | |
| | | 392,203 | | | |

| <u>Investments</u> | <u>Shares</u> | <u>Value</u> |
|--|---------------|--------------------|
| Common Stocks (continued) | | |
| Grupo Aeroportuario del Sureste SAB de CV, ADR | 2,272 | \$ 668,809 |
| Japan Airport Terminal Co. Ltd. | 11,647 | 457,894 |
| Jiangsu Expressway Co. Ltd., Class H | 152,699 | 156,999 |
| Shenzhen Expressway Corp. Ltd., Class H | 77,168 | 67,908 |
| Transurban Group | 385,076 | 3,389,054 |
| Westshore Terminals Investment Corp. | 4,351 | 81,496 |
| Yuexiu Transport Infrastructure Ltd. | 113,059 | 64,403 |
| | | <u>11,421,663</u> |
| <i>Water Utilities — 4.8%</i> | | |
| American States Water Co. | 3,198 | 228,369 |
| American Water Works Co., Inc. | 16,966 | 2,011,150 |
| Beijing Enterprises Water Group Ltd. | 560,973 | 131,833 |
| California Water Service Group | 5,059 | 232,158 |
| Cia de Saneamento Basico do Estado de Sao Paulo SABESP, ADR | 42,310 | 668,498 |
| Consolidated Water Co. Ltd. | 1,315 | 38,871 |
| Essential Utilities, Inc. | 21,831 | 759,282 |
| Pennon Group plc | 35,537 | 296,738 |
| Severn Trent plc | 34,044 | 1,074,344 |
| SJW Group | 2,551 | 140,458 |
| United Utilities Group plc | 84,527 | 1,093,659 |
| | | <u>6,675,360</u> |
| Total Common Stocks (Cost \$137,010,049) | | |
| | | <u>125,546,150</u> |
| Master Limited Partnerships — 8.1% | | |
| <i>Multi-Utilities — 0.6%</i> | | |
| Brookfield Infrastructure Partners LP | 28,054 | <u>798,978</u> |
| <i>Oil, Gas & Consumable Fuels — 7.5%</i> | | |
| Cheniere Energy Partners LP | 3,375 | 164,093 |
| Energy Transfer LP | 255,797 | 3,744,868 |
| Enterprise Products Partners LP | 127,224 | 3,492,299 |
| Genesis Energy LP | 9,747 | 112,285 |
| MPLX LP | 30,638 | 1,177,725 |
| NuStar Energy LP | 9,912 | 234,121 |
| Plains All American Pipeline LP | 39,555 | 649,493 |
| Plains GP Holdings LP Class A | 17,192 | 295,702 |
| Western Midstream Partners LP | 16,590 | 554,936 |
| | | <u>10,425,522</u> |
| Total Master Limited Partnerships (Cost \$10,885,750) | | |
| | | <u>11,224,500</u> |
| Closed End Funds — 0.5% | | |
| <i>Capital Markets — 0.5%</i> | | |
| 3i Infrastructure plc | 81,945 | 346,521 |

| <u>Investments</u> | <u>Shares</u> | <u>Value</u> |
|---|-------------------------|------------------------------|
| Closed End Funds (continued) | | |
| Hicl Infrastructure plc | 253,980 | \$ 393,055 |
| Total Closed End Funds (Cost \$864,447) | | |
| | | <u>739,576</u> |
| Securities Lending Reinvestments (c) — 0.1% | | |
| Investment Companies — 0.1% | | |
| Invesco Government & Agency Portfolio, Institutional Class 5.25% (d) (Cost \$143,381) | 143,381 | <u>143,381</u> |
| | Principal Amount | |
| Short-Term Investments — 0.4% | | |
| Repurchase Agreements (e) — 0.4% | | |
| Repurchase Agreements with various counterparties, rates 5.2% - 5.3%, dated 2/29/2024, due 3/1/2024, total to be received \$490,650 (Cost \$490,579) | \$ 490,579 | <u>490,579</u> |
| Total Investments — 99.9% (Cost \$149,394,206) | | |
| | | <u>138,144,186</u> |
| Other assets less liabilities — 0.1% | | |
| | | <u>166,354</u> |
| Net Assets — 100.0% | | |
| | | <u>\$ 138,310,540</u> |

- * Non-income producing security.
- 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.
 - 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 \$123,957, collateralized in the form of cash with a value of \$143,381 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 \$143,381.
 - 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.

Abbreviations

| | |
|------|------------------------------|
| ADR | American Depositary Receipt |
| REIT | Real Estate Investment Trust |



DJ Brookfield Global Infrastructure ETF invested, as a percentage of net assets, in the following countries as of February 29, 2024:

| | |
|--------------------|---------------|
| United States | 49.2% |
| Canada | 16.3% |
| France | 7.0% |
| United Kingdom | 6.7% |
| Spain | 6.1% |
| Australia | 3.4% |
| Italy | 2.5% |
| China | 2.0% |
| Hong Kong | 1.3% |
| Japan | 1.3% |
| Mexico | 1.2% |
| New Zealand | 0.6% |
| Brazil | 0.5% |
| Switzerland | 0.4% |
| Belgium | 0.3% |
| Netherlands | 0.2% |
| Luxembourg | 0.2% |
| Germany | 0.2% |
| Other ^a | 0.6% |
| | <u>100.0%</u> |

a Includes any non-equity securities and net other assets (liabilities).

| <u>Investments</u> | <u>Shares</u> | <u>Value</u> | <u>Investments</u> | <u>Shares</u> | <u>Value</u> |
|---|---------------|--------------|--|---------------|-------------------|
| Common Stocks — 99.7% | | | Common Stocks (continued) | | |
| <i>Aerospace & Defense — 3.3%</i> | | | <i>Insurance — 7.5%</i> | | |
| Howmet Aerospace, Inc. | 4,914 | \$ 327,027 | American International Group, Inc. | 6,543 | \$ 476,920 |
| RTX Corp. | 3,161 | 283,447 | MetLife, Inc. | 6,703 | 467,467 |
| | | 610,474 | Prudential Financial, Inc. | 4,274 | 465,823 |
| <i>Automobile Components — 0.8%</i> | | | | | 1,410,210 |
| Aptiv plc* | 1,976 | 157,072 | <i>Machinery — 5.8%</i> | | |
| <i>Banks — 12.5%</i> | | | Caterpillar, Inc. | 900 | 300,564 |
| Bank of America Corp. | 13,166 | 454,490 | Cummins, Inc. | 1,110 | 298,157 |
| Huntington Bancshares, Inc. | 34,850 | 454,444 | Deere & Co. | 665 | 242,758 |
| JPMorgan Chase & Co. | 2,606 | 484,872 | Snap-on, Inc. | 921 | 253,883 |
| M&T Bank Corp. | 3,234 | 451,919 | | | 1,095,362 |
| Wells Fargo & Co. | 9,006 | 500,644 | <i>Media — 1.0%</i> | | |
| | | 2,346,369 | Fox Corp., Class A | 5,976 | 178,025 |
| <i>Capital Markets — 5.3%</i> | | | <i>Metals & Mining — 8.1%</i> | | |
| LPL Financial Holdings, Inc. | 1,947 | 521,582 | Freeport-McMoRan, Inc. | 8,330 | 314,957 |
| Raymond James Financial, Inc. | 3,976 | 478,392 | Nucor Corp. | 2,038 | 391,907 |
| | | 999,974 | Reliance, Inc. | 1,268 | 407,307 |
| <i>Chemicals — 11.2%</i> | | | Steel Dynamics, Inc. | 3,003 | 401,862 |
| Albemarle Corp. | 2,455 | 338,422 | | | 1,516,033 |
| CF Industries Holdings, Inc. | 4,461 | 360,092 | <i>Oil, Gas & Consumable Fuels — 26.7%</i> | | |
| Dow, Inc. | 6,467 | 361,376 | ConocoPhillips | 4,583 | 515,771 |
| LyondellBasell Industries NV, Class A | 3,730 | 374,044 | Diamondback Energy, Inc. | 3,430 | 626,044 |
| Mosaic Co. (The) | 9,925 | 309,263 | EOG Resources, Inc. | 4,398 | 503,395 |
| Westlake Corp. | 2,534 | 351,491 | Exxon Mobil Corp. | 5,320 | 556,046 |
| | | 2,094,688 | Hess Corp. | 3,690 | 537,818 |
| <i>Consumer Finance — 4.7%</i> | | | Marathon Oil Corp. | 22,018 | 533,936 |
| American Express Co. | 1,420 | 311,577 | Marathon Petroleum Corp. | 3,585 | 606,690 |
| Capital One Financial Corp. | 2,028 | 279,073 | Pioneer Natural Resources Co. | 2,365 | 556,224 |
| Synchrony Financial | 6,964 | 287,613 | Valero Energy Corp. | 4,092 | 578,854 |
| | | 878,263 | | | 5,014,778 |
| <i>Distributors — 2.1%</i> | | | <i>Passenger Airlines — 2.0%</i> | | |
| Genuine Parts Co. | 1,280 | 191,053 | Delta Air Lines, Inc. | 4,408 | 186,326 |
| LKQ Corp. | 3,710 | 193,996 | United Airlines Holdings, Inc.* | 4,297 | 195,471 |
| | | 385,049 | | | 381,797 |
| <i>Energy Equipment & Services — 2.6%</i> | | | <i>Specialty Retail — 2.2%</i> | | |
| Schlumberger NV | 10,222 | 494,029 | AutoZone, Inc.* | 69 | 207,415 |
| <i>Ground Transportation — 1.2%</i> | | | O'Reilly Automotive, Inc.* | 187 | 203,348 |
| Uber Technologies, Inc.* | 2,880 | 228,960 | | | 410,763 |
| <i>Hotels, Restaurants & Leisure — 1.0%</i> | | | Total Common Stocks | | |
| Darden Restaurants, Inc. | 1,079 | 184,196 | (Cost \$17,488,982) | | 18,713,001 |
| <i>Industrial Conglomerates — 1.7%</i> | | | | | |
| General Electric Co. | 2,084 | 326,959 | | | |



| <u>Investments</u> | <u>Principal Amount</u> | <u>Value</u> |
|---|-----------------------------|----------------------|
| Short-Term Investments — 0.0%(a) | | |
| Repurchase Agreements (b) — 0.0%(a) | | |
| Repurchase Agreements with various counterparties, rates 5.2% - 5.3%, dated 2/29/2024, due 3/1/2024, total to be received \$1,378 (Cost \$1,377) | \$ 1,377 | \$ 1,377 |
| Total Investments — 99.7% (Cost \$17,490,359) | | 18,714,378 |
| Other assets less liabilities — 0.3% | | 49,555 |
| Net Assets — 100.0% | | \$ 18,763,933 |

* Non-income producing security.

(a) Represents less than 0.05% of net assets.

(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.

| Investments | Shares | Value |
|--------------------------------------|---------|------------------|
| Common Stocks — 86.8% | | |
| <i>Capital Markets — 71.4%</i> | | |
| 3i Group plc | 27,853 | \$ 867,720 |
| Ares Capital Corp. | 39,723 | 803,596 |
| Barings BDC, Inc. | 12,241 | 119,962 |
| Capital Southwest Corp. | 5,047 | 121,734 |
| FS KKR Capital Corp. | 34,993 | 660,668 |
| Gimv NV | 2,670 | 127,694 |
| Goldman Sachs BDC, Inc. | 13,658 | 205,143 |
| Golub Capital BDC, Inc. | 21,302 | 331,672 |
| Hercules Capital, Inc. | 18,479 | 333,731 |
| IP Group plc | 135,038 | 81,564 |
| Main Street Capital Corp. | 10,527 | 481,189 |
| MidCap Financial Investment Corp. | 8,580 | 126,383 |
| New Mountain Finance Corp. | 11,532 | 148,648 |
| Oaktree Specialty Lending Corp. | 9,495 | 189,425 |
| Onex Corp. | 8,396 | 625,269 |
| Prospect Capital Corp. | 45,566 | 251,524 |
| Ratos AB, Class B | 27,281 | 91,056 |
| Sixth Street Specialty Lending, Inc. | 11,572 | 252,617 |
| SLR Investment Corp. | 6,309 | 94,383 |
| | | 5,913,978 |
| <i>Financial Services — 15.4%</i> | | |
| Compass Diversified Holdings | 9,267 | 213,141 |
| Eurazeo SE | 4,697 | 396,476 |
| Kinnevik AB, Class B* | 31,633 | 334,596 |
| Wendel SE | 3,418 | 334,138 |
| | | 1,278,351 |
| Total Common Stocks | | |
| (Cost \$7,749,985) | | 7,192,329 |

| Investments | Shares | Value |
|--|-------------------------|---------------------|
| Closed End Funds — 12.2% | | |
| <i>Capital Markets — 12.2%</i> | | |
| Apax Global Alpha Ltd.(a) | 55,482 | \$ 107,293 |
| HBM Healthcare Investments AG Class A | 765 | 155,708 |
| HgCapital Trust plc | 55,210 | 306,643 |
| NB Private Equity Partners Ltd. | 5,365 | 111,200 |
| Oakley Capital Investments Ltd. | 19,032 | 112,553 |
| Princess Private Equity Holding Ltd. | 7,522 | 86,176 |
| Syncona Ltd.* | 86,052 | 135,779 |
| Total Closed End Funds | | |
| (Cost \$1,019,033) | | 1,015,352 |
| | Principal Amount | Value |
| Short-Term Investments — 0.8% | | |
| Repurchase Agreements (b) — 0.8% | | |
| Repurchase Agreements with various counterparties, rates 5.2% - 5.3%, dated 2/29/2024, due 3/1/2024, total to be received \$64,534 | | |
| (Cost \$64,524) | \$ 64,524 | 64,524 |
| Total Investments — 99.8% | | |
| (Cost \$8,833,542) | | 8,272,205 |
| Other assets less liabilities — 0.2% | | 12,540 |
| Net Assets — 100.0% | | \$ 8,284,745 |

- * 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 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.

Global Listed Private Equity ETF invested, as a percentage of net assets, in the following countries as of February 29, 2024:

| | |
|--------------------|---------------|
| United States | 52.3% |
| United Kingdom | 21.8% |
| France | 8.8% |
| Canada | 7.6% |
| Sweden | 5.1% |
| Switzerland | 1.9% |
| Belgium | 1.5% |
| Other ^a | 1.0% |
| | 100.0% |

a Includes any non-equity securities and net other assets (liabilities).



| Investments | Shares | Value | Investments | Shares | Value |
|---|--------|----------|--|--------|--------|
| Common Stocks — 18.3% | | | Common Stocks (continued) | | |
| <i>Aerospace & Defense — 0.2%</i> | | | <i>Automobiles — 0.0%(a)</i> | | |
| AAR Corp.* | 68 | \$ 4,541 | Fisker, Inc., Class A* | 420 | \$ 306 |
| AeroVironment, Inc.* | 52 | 6,593 | Livewire Group, Inc.* | 39 | 366 |
| AerSale Corp.* | 51 | 451 | Winnebago Industries, Inc. | 58 | 4,160 |
| Archer Aviation, Inc., Class A* | 307 | 1,483 | Workhorse Group, Inc.* | 415 | 139 |
| Astronics Corp.* | 53 | 1,016 | | | 4,971 |
| Cadre Holdings, Inc. | 39 | 1,401 | <i>Banks — 1.5%</i> | | |
| Ducommun, Inc.* | 27 | 1,288 | 1st Source Corp. | 33 | 1,643 |
| Eve Holding, Inc.* | 36 | 200 | ACNB Corp. | 17 | 599 |
| Kaman Corp. | 57 | 2,611 | Amalgamated Financial Corp. | 36 | 831 |
| Kratos Defense & Security Solutions, Inc.* | 256 | 4,670 | Amerant Bancorp, Inc., Class A | 52 | 1,102 |
| Leonardo DRS, Inc.* | 138 | 3,134 | American National Bankshares, Inc. | 21 | 948 |
| Moog, Inc., Class A | 57 | 8,547 | Ameris Bancorp | 133 | 6,162 |
| National Presto Industries, Inc. | 10 | 773 | Ames National Corp. | 17 | 323 |
| Park Aerospace Corp. | 37 | 563 | Arrow Financial Corp. | 30 | 719 |
| Parsons Corp.* | 83 | 6,691 | Associated Banc-Corp. | 304 | 6,335 |
| Redwire Corp.* | 16 | 52 | Atlantic Union Bankshares Corp. | 151 | 5,022 |
| Rocket Lab USA, Inc.* | 561 | 2,572 | Axos Financial, Inc.* | 112 | 5,837 |
| Terran Orbital Corp.* | 199 | 215 | Banc of California, Inc. | 264 | 3,862 |
| Triumph Group, Inc.* | 130 | 1,807 | BancFirst Corp. | 44 | 3,861 |
| V2X, Inc.* | 23 | 886 | Bancorp, Inc. (The)* | 105 | 4,687 |
| Virgin Galactic Holdings, Inc.* | 660 | 1,148 | Bank First Corp. | 19 | 1,644 |
| | | 50,642 | Bank of Hawaii Corp. | 79 | 4,762 |
| <i>Air Freight & Logistics — 0.0%(a)</i> | | | Bank of Marin Bancorp | 32 | 532 |
| Air Transport Services Group, Inc.* | 113 | 1,364 | Bank of NT Butterfield & Son Ltd. (The) | 98 | 2,929 |
| Forward Air Corp. | 52 | 1,931 | Bank7 Corp. | 8 | 224 |
| Hub Group, Inc., Class A* | 127 | 5,401 | BankUnited, Inc. | 150 | 4,023 |
| Radiant Logistics, Inc.* | 73 | 423 | Bankwell Financial Group, Inc. | 12 | 306 |
| | | 9,119 | Banner Corp. | 69 | 3,025 |
| <i>Automobile Components — 0.2%</i> | | | Bar Harbor Bankshares | 30 | 757 |
| Adient plc* | 189 | 6,415 | BayCom Corp. | 23 | 460 |
| American Axle & Manufacturing Holdings, Inc.* | 230 | 1,591 | BCB Bancorp, Inc. | 30 | 315 |
| Atmus Filtration Technologies, Inc.* | 33 | 788 | Berkshire Hills Bancorp, Inc. | 87 | 1,870 |
| Cooper-Standard Holdings, Inc.* | 34 | 478 | Blue Foundry Bancorp* | 46 | 433 |
| Dana, Inc. | 262 | 3,275 | Blue Ridge Bankshares, Inc. | 36 | 88 |
| Dorman Products, Inc.* | 53 | 4,994 | Bridgewater Bancshares, Inc.* | 41 | 486 |
| Fox Factory Holding Corp.* | 86 | 4,351 | Brookline Bancorp, Inc. | 176 | 1,720 |
| Gentherm, Inc.* | 66 | 3,753 | Burke & Herbert Financial Services Corp. | 13 | 711 |
| Goodyear Tire & Rubber Co. (The)* | 566 | 6,724 | Business First Bancshares, Inc. | 48 | 1,078 |
| Holley, Inc.* | 106 | 455 | Byline Bancorp, Inc. | 50 | 1,042 |
| LCI Industries | 50 | 6,299 | C&F Financial Corp. | 6 | 321 |
| Luminar Technologies, Inc., Class A* | 548 | 1,310 | Cadence Bank | 367 | 10,159 |
| Modine Manufacturing Co.* | 104 | 9,330 | Cambridge Bancorp | 15 | 949 |
| Patrick Industries, Inc. | 43 | 5,157 | Camden National Corp. | 29 | 922 |
| Solid Power, Inc.* | 312 | 512 | Capital Bancorp, Inc. | 19 | 391 |
| Standard Motor Products, Inc. | 41 | 1,302 | Capital City Bank Group, Inc. | 27 | 765 |
| Stoneridge, Inc.* | 53 | 931 | Capitol Federal Financial, Inc. | 257 | 1,488 |
| Visteon Corp.* | 55 | 6,221 | Capstar Financial Holdings, Inc. | 38 | 713 |
| XPEL, Inc.*(b) | 45 | 2,366 | Carter Bankshares, Inc.* | 46 | 607 |
| | | 66,252 | Cathay General Bancorp | 140 | 5,467 |
| | | | Central Pacific Financial Corp. | 53 | 989 |
| | | | Central Valley Community Bancorp | 20 | 374 |
| | | | Chemung Financial Corp. | 7 | 298 |

| Investments | Shares | Value | Investments | Shares | Value |
|--|---------------|--------------|---------------------------------------|---------------|--------------|
| Common Stocks (continued) | | | Common Stocks (continued) | | |
| ChoiceOne Financial Services, Inc. | 14 | \$ 373 | FVCBankcorp, Inc.* | 32 | \$ 388 |
| Citizens & Northern Corp. | 30 | 551 | German American Bancorp, Inc. | 56 | 1,762 |
| Citizens Financial Services, Inc. | 8 | 374 | Glacier Bancorp, Inc. | 224 | 8,382 |
| City Holding Co. | 30 | 3,014 | Great Southern Bancorp, Inc. | 18 | 939 |
| Civista Bancshares, Inc. | 31 | 466 | Greene County Bancorp, Inc. | 14 | 400 |
| CNB Financial Corp. | 41 | 820 | Guaranty Bancshares, Inc. | 16 | 460 |
| Coastal Financial Corp.* | 22 | 845 | Hancock Whitney Corp. | 175 | 7,630 |
| Codorus Valley Bancorp, Inc. | 19 | 437 | Hanmi Financial Corp. | 61 | 922 |
| Colony Bankcorp, Inc. | 33 | 374 | HarborOne Bancorp, Inc. | 82 | 835 |
| Columbia Financial, Inc.* | 60 | 1,004 | HBT Financial, Inc. | 27 | 515 |
| Community Bank System, Inc. | 107 | 4,847 | Heartland Financial USA, Inc. | 85 | 2,890 |
| Community Trust Bancorp, Inc. | 31 | 1,233 | Heritage Commerce Corp. | 119 | 987 |
| ConnectOne Bancorp, Inc. | 74 | 1,464 | Heritage Financial Corp. | 70 | 1,285 |
| CrossFirst Bankshares, Inc.* | 91 | 1,171 | Hilltop Holdings, Inc. | 94 | 2,903 |
| Customers Bancorp, Inc.* | 58 | 3,150 | Hingham Institution For Savings (The) | 3 | 504 |
| CVB Financial Corp. | 268 | 4,561 | Home Bancorp, Inc. | 14 | 515 |
| Dime Community Bancshares, Inc. | 70 | 1,312 | Home BancShares, Inc. | 384 | 9,009 |
| Eagle Bancorp, Inc. | 59 | 1,405 | HomeStreet, Inc. | 36 | 502 |
| Eastern Bankshares, Inc. | 312 | 4,031 | HomeTrust Bancshares, Inc. | 30 | 788 |
| Enterprise Bancorp, Inc. | 19 | 515 | Hope Bancorp, Inc. | 232 | 2,545 |
| Enterprise Financial Services Corp. | 73 | 2,914 | Horizon Bancorp, Inc. | 87 | 1,047 |
| Equity Bancshares, Inc., Class A | 29 | 923 | Independent Bank Corp. | 40 | 978 |
| Esquire Financial Holdings, Inc. | 14 | 711 | Independent Bank Corp. | 89 | 4,643 |
| ESSA Bancorp, Inc. | 17 | 295 | Independent Bank Group, Inc. | 73 | 3,192 |
| Evans Bancorp, Inc. | 11 | 327 | International Bancshares Corp. | 108 | 5,604 |
| Farmers & Merchants Bancorp, Inc. | 26 | 525 | John Marshall Bancorp, Inc. | 25 | 438 |
| Farmers National Banc Corp. | 73 | 984 | Kearny Financial Corp. | 113 | 719 |
| FB Financial Corp. | 71 | 2,530 | Lakeland Bancorp, Inc. | 125 | 1,460 |
| Fidelity D&D Bancorp, Inc. | 9 | 449 | Lakeland Financial Corp. | 50 | 3,185 |
| Financial Institutions, Inc. | 31 | 569 | LCNB Corp. | 21 | 296 |
| First Bancorp | 346 | 5,875 | Live Oak Bancshares, Inc. | 68 | 2,701 |
| First Bancorp | 80 | 2,730 | Macatawa Bank Corp. | 53 | 519 |
| First Bancorp, Inc. (The) | 20 | 472 | MainStreet Bancshares, Inc. | 14 | 252 |
| First Bancshares, Inc. (The) | 62 | 1,539 | Mercantile Bank Corp. | 32 | 1,179 |
| First Bank | 41 | 550 | Metrocity Bankshares, Inc. | 37 | 899 |
| First Busey Corp. | 104 | 2,398 | Metropolitan Bank Holding Corp.* | 21 | 823 |
| First Business Financial Services, Inc. | 16 | 564 | Mid Penn Bancorp, Inc. | 29 | 610 |
| First Commonwealth Financial Corp. | 206 | 2,684 | Middlefield Banc Corp. | 16 | 393 |
| First Community Bankshares, Inc. | 35 | 1,160 | Midland States Bancorp, Inc. | 42 | 1,023 |
| First Community Corp. | 15 | 246 | MidWestOne Financial Group, Inc. | 29 | 665 |
| First Financial Bancorp | 190 | 4,123 | MVB Financial Corp. | 23 | 492 |
| First Financial Bankshares, Inc. | 262 | 8,106 | National Bank Holdings Corp., Class A | 74 | 2,504 |
| First Financial Corp. | 23 | 856 | National Bankshares, Inc. | 12 | 375 |
| First Foundation, Inc. | 103 | 817 | NBT Bancorp, Inc. | 92 | 3,164 |
| First Interstate BancSystem, Inc., Class A | 166 | 4,369 | Nicolet Bankshares, Inc. | 26 | 2,052 |
| First Merchants Corp. | 119 | 3,951 | Northeast Bank | 14 | 747 |
| First Mid Bancshares, Inc. | 45 | 1,364 | Northeast Community Bancorp, Inc. | 26 | 405 |
| First of Long Island Corp. (The) | 43 | 479 | Northfield Bancorp, Inc. | 81 | 818 |
| First Western Financial, Inc.* | 16 | 226 | Northrim Bancorp, Inc. | 11 | 547 |
| Five Star Bancorp | 26 | 617 | Northwest Bancshares, Inc. | 256 | 2,934 |
| Flushing Financial Corp. | 56 | 719 | Norwood Financial Corp. | 15 | 414 |
| FS Bancorp, Inc. | 13 | 434 | Oak Valley Bancorp | 14 | 349 |
| Fulton Financial Corp. | 323 | 4,974 | OceanFirst Financial Corp. | 117 | 1,778 |
| | | | OFG Bancorp | 93 | 3,368 |
| | | | Old National Bancorp | 589 | 9,677 |

| Investments | Shares | Value | Investments | Shares | Value |
|---------------------------------------|--------|----------|------------------------------------|--------|----------|
| Common Stocks (continued) | | | Common Stocks (continued) | | |
| Old Second Bancorp, Inc. | 87 | \$ 1,168 | United Bankshares, Inc. | 263 | \$ 9,123 |
| Orange County Bancorp, Inc. | 10 | 460 | United Community Banks, Inc. | 233 | 6,060 |
| Origin Bancorp, Inc. | 59 | 1,761 | Unity Bancorp, Inc. | 14 | 383 |
| Orrstown Financial Services, Inc. | 21 | 566 | Univest Financial Corp. | 58 | 1,161 |
| Pacific Premier Bancorp, Inc. | 191 | 4,366 | USCB Financial Holdings, Inc. | 21 | 229 |
| Park National Corp. | 29 | 3,727 | Valley National Bancorp | 868 | 7,109 |
| Parke Bancorp, Inc. | 21 | 362 | Veritex Holdings, Inc. | 106 | 2,081 |
| Pathward Financial, Inc. | 52 | 2,644 | Virginia National Bankshares Corp. | 9 | 274 |
| PCB Bancorp | 22 | 355 | WaFd, Inc. | 130 | 3,541 |
| Peapack-Gladstone Financial Corp. | 34 | 824 | Washington Trust Bancorp, Inc. | 34 | 875 |
| Penns Woods Bancorp, Inc. | 14 | 271 | WesBanco, Inc. | 116 | 3,362 |
| Peoples Bancorp, Inc. | 70 | 1,965 | West Bancorp, Inc. | 33 | 574 |
| Peoples Financial Services Corp. | 14 | 565 | Westamerica Bancorp | 52 | 2,377 |
| Pioneer Bancorp, Inc.* | 23 | 214 | WSFS Financial Corp. | 123 | 5,214 |
| Plumas Bancorp | 11 | 383 | | | 436,302 |
| Ponce Financial Group, Inc.* | 39 | 344 | <i>Beverages — 0.1%</i> | | |
| Preferred Bank | 26 | 1,868 | Coca-Cola Consolidated, Inc. | 10 | 8,408 |
| Premier Financial Corp. | 71 | 1,376 | Duckhorn Portfolio, Inc. (The)* | 88 | 837 |
| Primis Financial Corp. | 41 | 506 | MGP Ingredients, Inc. | 32 | 2,726 |
| Princeton Bancorp, Inc. | 10 | 308 | National Beverage Corp.* | 48 | 2,527 |
| Provident Financial Services, Inc. | 148 | 2,232 | Primo Water Corp. | 315 | 5,106 |
| QCR Holdings, Inc. | 33 | 1,881 | Vita Coco Co., Inc. (The)* | 57 | 1,488 |
| RBB Bancorp | 34 | 585 | Zevia PBC, Class A* | 51 | 76 |
| Red River Bancshares, Inc. | 10 | 498 | | | 21,168 |
| Renasant Corp. | 111 | 3,509 | <i>Biotechnology — 1.5%</i> | | |
| Republic Bancorp, Inc., Class A | 17 | 837 | 2seventy bio, Inc.* | 101 | 525 |
| S&T Bancorp, Inc. | 77 | 2,402 | 4D Molecular Therapeutics, Inc.* | 80 | 2,242 |
| Sandy Spring Bancorp, Inc. | 88 | 1,934 | 89bio, Inc.* | 129 | 1,480 |
| Seacoast Banking Corp. of Florida | 170 | 4,104 | Aadi Bioscience, Inc.* | 33 | 65 |
| ServisFirst Bancshares, Inc. | 102 | 6,445 | ACADIA Pharmaceuticals, Inc.* | 244 | 5,671 |
| Shore Bancshares, Inc. | 60 | 682 | ACELYRIN, Inc.* | 67 | 566 |
| Sierra Bancorp | 27 | 502 | Acrivon Therapeutics, Inc.* | 17 | 83 |
| Simmons First National Corp., Class A | 250 | 4,800 | Actinium Pharmaceuticals, Inc.* | 55 | 469 |
| SmartFinancial, Inc. | 32 | 689 | Adicet Bio, Inc.* | 61 | 143 |
| South Plains Financial, Inc. | 24 | 640 | ADMA Biologics, Inc.* | 428 | 2,294 |
| Southern First Bancshares, Inc.* | 15 | 494 | Aerovate Therapeutics, Inc.* | 22 | 508 |
| Southern Missouri Bancorp, Inc. | 19 | 815 | Agenus, Inc.* | 766 | 513 |
| Southern States Bancshares, Inc. | 15 | 373 | Agios Pharmaceuticals, Inc.* | 112 | 3,620 |
| Southside Bancshares, Inc. | 58 | 1,662 | Akero Therapeutics, Inc.* | 103 | 2,780 |
| SouthState Corp. | 153 | 12,858 | Aldeyra Therapeutics, Inc.* | 94 | 340 |
| Stellar Bancorp, Inc. | 98 | 2,323 | Alector, Inc.* | 128 | 892 |
| Sterling Bancorp, Inc.* | 44 | 222 | Alkermes plc* | 334 | 9,916 |
| Stock Yards Bancorp, Inc. | 55 | 2,520 | Allakos, Inc.* | 134 | 198 |
| Summit Financial Group, Inc. | 22 | 594 | Allogene Therapeutics, Inc.* | 190 | 933 |
| Texas Capital Bancshares, Inc.* | 96 | 5,630 | Allovir, Inc.* | 102 | 75 |
| Third Coast Bancshares, Inc.* | 26 | 498 | Alpine Immune Sciences, Inc.* | 65 | 2,289 |
| Timberland Bancorp, Inc. | 15 | 393 | Altimmune, Inc.* | 106 | 1,283 |
| Tompkins Financial Corp. | 28 | 1,348 | ALX Oncology Holdings, Inc.* | 54 | 792 |
| Towne Bank | 141 | 3,823 | Amicus Therapeutics, Inc.* | 571 | 7,320 |
| TriCo Bancshares | 62 | 2,071 | AnaptysBio, Inc.* | 38 | 970 |
| Triumph Financial, Inc.* | 45 | 3,375 | Anavex Life Sciences Corp.* | 145 | 745 |
| TrustCo Bank Corp. | 37 | 1,010 | Anika Therapeutics, Inc.* | 29 | 704 |
| Trustmark Corp. | 122 | 3,277 | Annexon, Inc.* | 92 | 512 |
| UMB Financial Corp. | 89 | 7,263 | Apogee Therapeutics, Inc.* | 41 | 1,428 |
| | | | Arbutus Biopharma Corp.* | 255 | 714 |
| | | | Arcellx, Inc.* | 77 | 5,068 |

| Investments | Shares | Value | Investments | Shares | Value |
|---------------------------------------|--------|----------|--|--------|--------|
| Common Stocks (continued) | | | Common Stocks (continued) | | |
| Arcturus Therapeutics Holdings, Inc.* | 47 | \$ 1,822 | FibroGen, Inc.* | 186 | \$ 318 |
| Arcus Biosciences, Inc.* | 108 | 2,066 | Foghorn Therapeutics, Inc.* | 41 | 317 |
| Arcutis Biotherapeutics, Inc.* | 159 | 1,635 | Genelux Corp.* | 37 | 270 |
| Ardelyx, Inc.* | 463 | 4,315 | Generation Bio Co.* | 91 | 228 |
| Arrowhead Pharmaceuticals, Inc.* | 233 | 7,479 | Geron Corp.* | 1,030 | 2,060 |
| ARS Pharmaceuticals, Inc.* | 49 | 410 | Graphite Bio, Inc.* | 56 | 190 |
| Astria Therapeutics, Inc.* | 66 | 939 | Gritstone bio, Inc.* | 176 | 493 |
| Atara Biotherapeutics, Inc.* | 195 | 152 | Halozyme Therapeutics, Inc.* | 261 | 10,390 |
| Aura Biosciences, Inc.* | 56 | 508 | Heron Therapeutics, Inc.* | 208 | 553 |
| Aurinia Pharmaceuticals, Inc.* | 272 | 1,556 | HilleVax, Inc.* | 53 | 962 |
| Avid Bioservices, Inc.* | 125 | 960 | Humacyte, Inc.* | 123 | 535 |
| Avidity Biosciences, Inc.* | 149 | 2,727 | Ideaya Biosciences, Inc.* | 121 | 5,409 |
| Avita Medical, Inc.* | 51 | 925 | IGM Biosciences, Inc.* | 27 | 341 |
| Beam Therapeutics, Inc.* | 146 | 5,766 | Immuneering Corp., Class A* | 45 | 279 |
| BioAtla, Inc.* | 89 | 240 | ImmunityBio, Inc.* | 267 | 1,263 |
| BioCryst Pharmaceuticals, Inc.* | 381 | 2,145 | Immunovant, Inc.* | 108 | 3,820 |
| Biohaven Ltd.* | 138 | 6,643 | Inhibrx, Inc.* | 69 | 2,527 |
| Biomea Fusion, Inc.* | 40 | 700 | Inozyme Pharma, Inc.* | 96 | 611 |
| BioVie, Inc., Class A* | 24 | 30 | Insmed, Inc.* | 278 | 7,706 |
| Bioxcel Therapeutics, Inc.* | 41 | 130 | Intellia Therapeutics, Inc.* | 177 | 5,685 |
| Bluebird Bio, Inc.* | 215 | 299 | Iovance Biotherapeutics, Inc.* | 461 | 7,335 |
| Blueprint Medicines Corp.* | 122 | 11,409 | Ironwood Pharmaceuticals, Inc., Class A* | 279 | 2,631 |
| Bridgebio Pharma, Inc.* | 230 | 7,855 | iTeos Therapeutics, Inc.* | 50 | 536 |
| Cabaletta Bio, Inc.* | 69 | 1,579 | Janux Therapeutics, Inc.* | 35 | 1,693 |
| CareDx, Inc.* | 105 | 1,117 | KalVista Pharmaceuticals, Inc.* | 62 | 846 |
| Caribou Biosciences, Inc.* | 165 | 1,305 | Karyopharm Therapeutics, Inc.* | 228 | 264 |
| Carisma Therapeutics, Inc. | 54 | 139 | Keros Therapeutics, Inc.* | 45 | 3,037 |
| Cartesian Therapeutics, Inc.* | 238 | 174 | Kezar Life Sciences, Inc.* | 143 | 150 |
| Catalyst Pharmaceuticals, Inc.* | 202 | 3,238 | Kiniksa Pharmaceuticals Ltd., Class A* | 63 | 1,332 |
| Celcuity, Inc.* | 35 | 545 | Kodiak Sciences, Inc.* | 65 | 391 |
| Celldex Therapeutics, Inc.* | 93 | 4,470 | Krystal Biotech, Inc.* | 43 | 6,857 |
| Century Therapeutics, Inc.* | 47 | 172 | Kura Oncology, Inc.* | 142 | 2,993 |
| Cerevel Therapeutics Holdings, Inc.* | 141 | 5,781 | Kymera Therapeutics, Inc.* | 76 | 3,245 |
| Cogent Biosciences, Inc.* | 167 | 1,169 | Larimar Therapeutics, Inc.* | 52 | 598 |
| Coherus Biosciences, Inc.* | 201 | 458 | Lexicon Pharmaceuticals, Inc.* | 186 | 463 |
| Compass Therapeutics, Inc.* | 183 | 326 | Lineage Cell Therapeutics, Inc.* | 267 | 278 |
| Crinetics Pharmaceuticals, Inc.* | 131 | 5,363 | Lyell Immunopharma, Inc.* | 349 | 1,019 |
| Cue Biopharma, Inc.* | 72 | 149 | MacroGenics, Inc.* | 122 | 2,189 |
| Cullinan Oncology, Inc.* | 52 | 960 | Madrigal Pharmaceuticals, Inc.* | 30 | 7,086 |
| Cytokinetics, Inc.* | 187 | 13,509 | MannKind Corp.* | 524 | 2,154 |
| Day One Biopharmaceuticals, Inc.* | 126 | 2,108 | MeiraGTx Holdings plc* | 66 | 407 |
| Deciphera Pharmaceuticals, Inc.* | 107 | 1,786 | Merrimack Pharmaceuticals, Inc.* | 21 | 309 |
| Denali Therapeutics, Inc.* | 237 | 4,688 | Mersana Therapeutics, Inc.* | 223 | 1,213 |
| Design Therapeutics, Inc.* | 66 | 183 | MiMedx Group, Inc.* | 232 | 1,893 |
| Disc Medicine, Inc.* | 18 | 1,236 | Mineralys Therapeutics, Inc.* | 39 | 600 |
| Dynavax Technologies Corp.* | 261 | 3,307 | Mirum Pharmaceuticals, Inc.* | 50 | 1,436 |
| Dyne Therapeutics, Inc.* | 89 | 2,394 | Monte Rosa Therapeutics, Inc.* | 61 | 386 |
| Eagle Pharmaceuticals, Inc.* | 21 | 123 | Morphic Holding, Inc.* | 74 | 2,734 |
| Editas Medicine, Inc.* | 165 | 1,660 | Mural Oncology plc* | 33 | 175 |
| Emergent BioSolutions, Inc.* | 105 | 339 | Myriad Genetics, Inc.* | 162 | 3,391 |
| Enanta Pharmaceuticals, Inc.* | 40 | 575 | Nkarta, Inc.* | 61 | 737 |
| Entrada Therapeutics, Inc.* | 43 | 569 | Novavax, Inc.* | 191 | 944 |
| Erasca, Inc.* | 162 | 386 | Nurix Therapeutics, Inc.* | 96 | 1,186 |
| Fate Therapeutics, Inc.* | 170 | 1,205 | Nuvalent, Inc., Class A* | 53 | 4,458 |
| Fennec Pharmaceuticals, Inc.* | 36 | 341 | Nuvectis Pharma, Inc.* | 15 | 148 |
| | | | Ocean Biomedical, Inc.* | 17 | 30 |
| | | | Olema Pharmaceuticals, Inc.* | 54 | 670 |

| Investments | Shares | Value | Investments | Shares | Value |
|--|--------|--------|---|--------|---------|
| Common Stocks (continued) | | | Common Stocks (continued) | | |
| Omega Therapeutics, Inc.* | 49 | \$ 201 | Vigil Neuroscience, Inc.* | 32 | \$ 111 |
| Organogenesis Holdings, Inc., Class A* | 141 | 503 | Viking Therapeutics, Inc.* | 193 | 14,871 |
| ORIC Pharmaceuticals, Inc.* | 78 | 994 | Vir Biotechnology, Inc.* | 168 | 1,888 |
| Outlook Therapeutics, Inc.* | 316 | 138 | Viridian Therapeutics, Inc.* | 86 | 1,609 |
| Ovid therapeutics, Inc.* | 120 | 408 | Vor BioPharma, Inc.* | 76 | 175 |
| PDS Biotechnology Corp.* | 56 | 369 | Voyager Therapeutics, Inc.* | 64 | 532 |
| PepGen, Inc.* | 20 | 339 | X4 Pharmaceuticals, Inc.* | 247 | 240 |
| PMV Pharmaceuticals, Inc.* | 78 | 144 | Xencor, Inc.* | 117 | 2,685 |
| Poseida Therapeutics, Inc., Class A* | 137 | 543 | XOMA Corp.* | 15 | 365 |
| Precigen, Inc.* | 272 | 419 | Y-mAbs Therapeutics, Inc.* | 74 | 1,236 |
| Prelude Therapeutics, Inc.* | 30 | 129 | Zentalis Pharmaceuticals, Inc.* | 117 | 1,744 |
| Prime Medicine, Inc.* | 80 | 690 | Zura Bio Ltd., Class A* | 34 | 125 |
| ProKidney Corp., Class A* | 90 | 147 | Zymeworks, Inc.* | 109 | 1,309 |
| Protagonist Therapeutics, Inc.* | 115 | 3,494 | | | 416,574 |
| Protalix BioTherapeutics, Inc.* | 133 | 217 | <i>Broadline Retail — 0.0%(a)</i> | | |
| Prothena Corp. plc* | 85 | 2,345 | Big Lots, Inc. | 57 | 309 |
| PTC Therapeutics, Inc.* | 145 | 4,088 | ContextLogic, Inc., Class A* | 45 | 293 |
| Rallybio Corp.* | 61 | 142 | Dillard's, Inc., Class A | 7 | 2,903 |
| RAPT Therapeutics, Inc.* | 59 | 506 | Qurate Retail, Inc., Class B* | 3 | 17 |
| Recursion Pharmaceuticals, Inc., Class A* | 274 | 3,688 | Savers Value Village, Inc.* | 52 | 1,052 |
| REGENXBIO, Inc.* | 83 | 1,448 | | | 4,574 |
| Relay Therapeutics, Inc.* | 181 | 1,814 | <i>Building Products — 0.4%</i> | | |
| Reneo Pharmaceuticals, Inc.* | 26 | 43 | AAON, Inc. | 136 | 11,421 |
| Replimune Group, Inc.* | 99 | 849 | American Woodmark Corp.* | 33 | 3,308 |
| REVOLUTION Medicines, Inc.* | 289 | 8,520 | Apogee Enterprises, Inc. | 44 | 2,517 |
| Rhythm Pharmaceuticals, Inc.* | 103 | 4,472 | AZZ, Inc. | 50 | 3,640 |
| Rigel Pharmaceuticals, Inc.* | 344 | 523 | CSW Industrials, Inc. | 31 | 7,142 |
| Rocket Pharmaceuticals, Inc.* | 126 | 3,692 | Gibraltar Industries, Inc.* | 61 | 4,724 |
| Sage Therapeutics, Inc.* | 106 | 2,277 | Griffon Corp. | 84 | 5,998 |
| Sagimet Biosciences, Inc., Class A* | 11 | 67 | Insteel Industries, Inc. | 38 | 1,384 |
| Sana Biotechnology, Inc.* | 193 | 1,938 | Janus International Group, Inc.* | 171 | 2,454 |
| Sangamo Therapeutics, Inc.* | 299 | 347 | JELD-WEN Holding, Inc.* | 171 | 3,112 |
| Savara, Inc.* | 182 | 919 | Masonite International Corp.* | 45 | 5,861 |
| Scholar Rock Holding Corp.* | 112 | 1,736 | Masterbrand, Inc.* | 261 | 4,518 |
| Seres Therapeutics, Inc.* | 196 | 223 | PGT Innovations, Inc.* | 114 | 4,762 |
| SpringWorks Therapeutics, Inc.* | 135 | 6,650 | Quanex Building Products Corp. | 66 | 2,282 |
| Stoke Therapeutics, Inc.* | 55 | 426 | Resideo Technologies, Inc.* | 295 | 6,587 |
| Summit Therapeutics, Inc.* | 233 | 1,058 | Simpson Manufacturing Co., Inc. | 86 | 17,946 |
| Sutro Biopharma, Inc.* | 121 | 594 | UFP Industries, Inc. | 121 | 13,870 |
| Syndax Pharmaceuticals, Inc.* | 134 | 3,141 | Zurn Elkay Water Solutions Corp. | 298 | 9,462 |
| Tango Therapeutics, Inc.* | 90 | 1,002 | | | 110,988 |
| Tenaya Therapeutics, Inc.* | 93 | 553 | <i>Capital Markets — 0.3%</i> | | |
| TG Therapeutics, Inc.* | 279 | 4,804 | AITi Global, Inc.* | 46 | 270 |
| Traverse Therapeutics, Inc.* | 146 | 1,104 | Artisan Partners Asset Management, Inc., Class A | 124 | 5,341 |
| Turnstone Biologics Corp.* | 13 | 59 | AssetMark Financial Holdings, Inc.* | 44 | 1,555 |
| Twist Bioscience Corp.* | 114 | 4,479 | B Riley Financial, Inc. | 41 | 751 |
| Tyra Biosciences, Inc.* | 28 | 560 | Bakkt Holdings, Inc.* | 143 | 83 |
| UroGen Pharma Ltd.* | 55 | 1,008 | BGC Group, Inc., Class A | 720 | 5,004 |
| Vanda Pharmaceuticals, Inc.* | 114 | 510 | BrightSphere Investment Group, Inc. | 66 | 1,496 |
| Vaxcyte, Inc.* | 210 | 15,502 | Cohen & Steers, Inc. | 52 | 3,825 |
| Vaxxinity, Inc., Class A* | 86 | 74 | Diamond Hill Investment Group, Inc. | 6 | 868 |
| Vera Therapeutics, Inc., Class A* | 68 | 3,201 | | | |
| Veracyte, Inc.* | 146 | 3,438 | | | |
| Vericel Corp.* | 96 | 4,385 | | | |
| Verve Therapeutics, Inc.* | 105 | 1,790 | | | |

| <u>Investments</u> | <u>Shares</u> | <u>Value</u> | <u>Investments</u> | <u>Shares</u> | <u>Value</u> |
|---|---------------|---------------|--|---------------|---------------|
| Common Stocks (continued) | | | Common Stocks (continued) | | |
| Donnelley Financial Solutions, Inc.* | 50 | \$ 3,228 | Valhi, Inc. | 5 | \$ 68 |
| Forge Global Holdings, Inc.* | 221 | 460 | | | 101,111 |
| GCM Grosvenor, Inc., Class A | 83 | 703 | <i>Commercial Services & Supplies — 0.3%</i> | | |
| Hamilton Lane, Inc., Class A | 74 | 8,499 | ABM Industries, Inc. | 133 | 5,494 |
| MarketWise, Inc. | 65 | 118 | ACCO Brands Corp. | 186 | 1,038 |
| Moelis & Co., Class A | 134 | 7,241 | ACV Auctions, Inc., Class A* | 256 | 4,544 |
| Open Lending Corp.* | 200 | 1,452 | Aris Water Solutions, Inc., Class A | 60 | 722 |
| P10, Inc., Class A | 88 | 816 | BrightView Holdings, Inc.* | 83 | 723 |
| Patria Investments Ltd., Class A | 109 | 1,624 | Brink's Co. (The) | 93 | 7,703 |
| Perella Weinberg Partners, Class A | 85 | 1,161 | Casella Waste Systems, Inc., Class A* | 114 | 10,271 |
| Piper Sandler Cos. | 35 | 6,589 | CECO Environmental Corp.* | 60 | 1,359 |
| PJT Partners, Inc., Class A | 48 | 5,059 | Cimpress plc* | 36 | 3,528 |
| Silvercrest Asset Management Group, Inc., Class A | 19 | 319 | CompX International, Inc. | 3 | 70 |
| StepStone Group, Inc., Class A | 108 | 3,751 | CoreCivic, Inc.* | 229 | 3,488 |
| StoneX Group, Inc.* | 54 | 3,740 | Deluxe Corp. | 88 | 1,708 |
| Value Line, Inc. | 2 | 86 | Ennis, Inc. | 51 | 1,036 |
| Victory Capital Holdings, Inc., Class A | 54 | 2,075 | Enviri Corp.* | 159 | 1,250 |
| Virtus Investment Partners, Inc. | 14 | 3,252 | GEO Group, Inc. (The)* | 242 | 2,969 |
| WisdomTree, Inc. | 278 | 2,241 | Healthcare Services Group, Inc.* | 150 | 1,914 |
| | | <u>71,607</u> | HNI Corp. | 93 | 4,167 |
| <i>Chemicals — 0.4%</i> | | | Interface, Inc., Class A | 115 | 1,808 |
| AdvanSix, Inc. | 52 | 1,455 | LanzaTech Global, Inc.* | 41 | 132 |
| American Vanguard Corp. | 54 | 579 | Li-Cycle Holdings Corp.* | 280 | 101 |
| Arcadium Lithium plc* | 2,058 | 11,300 | Liquidity Services, Inc.* | 46 | 825 |
| Aspen Aerogels, Inc.* | 103 | 1,770 | Matthews International Corp., Class A | 60 | 1,736 |
| Avient Corp. | 182 | 7,367 | MillerKnoll, Inc. | 148 | 4,521 |
| Balchem Corp. | 64 | 10,060 | Montrose Environmental Group, Inc.* | 56 | 2,317 |
| Cabot Corp. | 111 | 9,429 | NL Industries, Inc. | 17 | 87 |
| Core Molding Technologies, Inc.* | 15 | 276 | OPENLANE, Inc.* | 217 | 3,314 |
| Danimer Scientific, Inc., Class A* | 176 | 236 | Performant Financial Corp.* | 135 | 393 |
| Ecovyst, Inc.* | 186 | 1,795 | Pitney Bowes, Inc. | 353 | 1,423 |
| Hawkins, Inc. | 39 | 2,740 | Quad/Graphics, Inc. | 62 | 371 |
| HB Fuller Co. | 109 | 8,669 | SP Plus Corp.* | 39 | 2,005 |
| Ingevity Corp.* | 74 | 3,380 | Steelcase, Inc., Class A | 186 | 2,556 |
| Innospec, Inc. | 50 | 6,213 | UniFirst Corp. | 30 | 5,062 |
| Intrepid Potash, Inc.* | 21 | 443 | Viad Corp.* | 41 | 1,527 |
| Koppers Holdings, Inc. | 41 | 2,321 | VSE Corp. | 26 | 1,927 |
| Kronos Worldwide, Inc. | 44 | 400 | | | <u>82,089</u> |
| LSB Industries, Inc.* | 108 | 795 | <i>Communications Equipment — 0.1%</i> | | |
| Mativ Holdings, Inc. | 110 | 1,911 | ADTRAN Holdings, Inc. | 157 | 893 |
| Minerals Technologies, Inc. | 65 | 4,703 | Aviat Networks, Inc.* | 23 | 816 |
| Origin Materials, Inc.* | 235 | 139 | Calix, Inc.* | 119 | 4,150 |
| Orion SA | 111 | 2,502 | Cambium Networks Corp.* | 24 | 102 |
| Perimeter Solutions SA* | 307 | 1,867 | Clearfield, Inc.* | 26 | 784 |
| PureCycle Technologies, Inc.* | 234 | 1,355 | CommScope Holding Co., Inc.* | 421 | 490 |
| Quaker Chemical Corp. | 28 | 5,614 | Comtech Telecommunications Corp.* | 55 | 372 |
| Rayonier Advanced Materials, Inc.* | 128 | 434 | Digi International, Inc.* | 71 | 2,099 |
| Sensient Technologies Corp. | 85 | 5,685 | DZS, Inc.* | 44 | 65 |
| Stepan Co. | 43 | 3,836 | Extreme Networks, Inc.* | 254 | 3,211 |
| Trinseo plc | 70 | 315 | Harmonic, Inc.* | 221 | 2,902 |
| Tronox Holdings plc | 235 | 3,454 | Infinera Corp.* | 401 | 2,013 |
| | | | KVH Industries, Inc.* | 38 | 181 |
| | | | NETGEAR, Inc.* | 58 | 869 |



| Investments | Shares | Value |
|--|--------|----------|
| Common Stocks (continued) | | |
| NetScout Systems, Inc.* | 139 | \$ 3,009 |
| Ribbon Communications, Inc.* | 179 | 535 |
| Viavi Solutions, Inc.* | 446 | 4,259 |
| | | 26,750 |
| <i>Construction & Engineering — 0.3%</i> | | |
| Ameresco, Inc., Class A* | 65 | 1,362 |
| API Group Corp.* | 421 | 14,756 |
| Arcosa, Inc. | 98 | 8,134 |
| Argan, Inc. | 25 | 1,172 |
| Bowman Consulting Group Ltd., Class A* | 22 | 717 |
| Comfort Systems USA, Inc. | 71 | 21,707 |
| Concrete Pumping Holdings, Inc.* | 51 | 418 |
| Construction Partners, Inc., Class A* | 81 | 3,894 |
| Dycom Industries, Inc.* | 58 | 7,336 |
| Fluor Corp.* | 287 | 10,562 |
| Granite Construction, Inc. | 89 | 4,586 |
| Great Lakes Dredge & Dock Corp.* | 132 | 1,180 |
| IES Holdings, Inc.* | 16 | 1,759 |
| INNOVATE Corp.* | 109 | 85 |
| Limbach Holdings, Inc.* | 19 | 936 |
| MYR Group, Inc.* | 33 | 5,361 |
| Northwest Pipe Co.* | 20 | 597 |
| Primoris Services Corp. | 107 | 4,228 |
| Southland Holdings, Inc.* | 8 | 36 |
| Sterling Infrastructure, Inc.* | 60 | 6,398 |
| Tutor Perini Corp.* | 85 | 963 |
| | | 96,187 |
| <i>Construction Materials — 0.1%</i> | | |
| Knife River Corp.* | 114 | 8,446 |
| Summit Materials, Inc., Class A* | 240 | 10,251 |
| United States Lime & Minerals, Inc. | 4 | 1,020 |
| | | 19,717 |
| <i>Consumer Finance — 0.1%</i> | | |
| Atlanticus Holdings Corp.* | 9 | 298 |
| Bread Financial Holdings, Inc. | 100 | 3,828 |
| Consumer Portfolio Services, Inc.* | 17 | 150 |
| Encore Capital Group, Inc.* | 47 | 2,256 |
| Enova International, Inc.* | 59 | 3,732 |
| FirstCash Holdings, Inc. | 76 | 8,702 |
| Green Dot Corp., Class A* | 93 | 764 |
| LendingClub Corp.* | 218 | 1,768 |
| LendingTree, Inc.* | 21 | 831 |
| Navient Corp. | 173 | 2,813 |
| Nelnet, Inc., Class A | 26 | 2,233 |
| NerdWallet, Inc., Class A* | 68 | 1,147 |
| OppFi, Inc.* | 22 | 78 |
| PRA Group, Inc.* | 78 | 1,994 |
| PROG Holdings, Inc.* | 89 | 2,747 |
| Regional Management Corp. | 16 | 374 |
| Upstart Holdings, Inc.* | 147 | 3,785 |

| Investments | Shares | Value |
|--|--------|--------|
| Common Stocks (continued) | | |
| World Acceptance Corp.* | 8 | \$ 958 |
| | | 38,458 |
| <i>Consumer Staples Distribution & Retail — 0.1%</i> | | |
| Andersons, Inc. (The) | 65 | 3,593 |
| Chefs' Warehouse, Inc. (The)* | 71 | 2,699 |
| HF Foods Group, Inc.* | 81 | 305 |
| Ingles Markets, Inc., Class A | 28 | 2,156 |
| Natural Grocers by Vitamin Cottage, Inc. | 19 | 315 |
| PriceSmart, Inc. | 51 | 4,291 |
| SpartanNash Co. | 69 | 1,454 |
| Sprouts Farmers Market, Inc.* | 205 | 12,800 |
| United Natural Foods, Inc.* | 118 | 1,842 |
| Village Super Market, Inc., Class A | 18 | 492 |
| Weis Markets, Inc. | 33 | 2,143 |
| | | 32,090 |
| <i>Containers & Packaging — 0.0%(a)</i> | | |
| Greif, Inc., Class A | 49 | 3,159 |
| Greif, Inc., Class B | 10 | 640 |
| Myers Industries, Inc. | 74 | 1,423 |
| O-I Glass, Inc.* | 313 | 5,296 |
| Pactiv Evergreen, Inc. | 81 | 1,195 |
| Ranpak Holdings Corp., Class A* | 87 | 413 |
| TriMas Corp. | 83 | 1,950 |
| | | 14,076 |
| <i>Distributors — 0.0%(a)</i> | | |
| Weyco Group, Inc. | 12 | 387 |
| <i>Diversified Consumer Services — 0.2%</i> | | |
| 2U, Inc.* | 161 | 73 |
| Adtalem Global Education, Inc.* | 80 | 3,960 |
| Carriage Services, Inc., Class A | 27 | 670 |
| Chegg, Inc.* | 229 | 2,047 |
| Coursera, Inc.* | 262 | 4,210 |
| Duolingo, Inc., Class A* | 59 | 14,101 |
| European Wax Center, Inc., Class A* | 69 | 979 |
| Frontdoor, Inc.* | 163 | 5,112 |
| Graham Holdings Co., Class B | 7 | 4,916 |
| Laureate Education, Inc. | 264 | 3,540 |
| Lincoln Educational Services Corp.* | 48 | 483 |
| Nerdy, Inc.* | 126 | 365 |
| OneSpaWorld Holdings Ltd.* | 168 | 2,191 |
| Perdoceo Education Corp. | 131 | 2,333 |
| Strategic Education, Inc. | 46 | 5,096 |
| Stride, Inc.* | 85 | 5,079 |
| Udemy, Inc.* | 177 | 2,000 |
| Universal Technical Institute, Inc.* | 66 | 993 |
| WW International, Inc.* | 110 | 343 |
| | | 58,491 |

| Investments | Shares | Value | Investments | Shares | Value |
|--|--------|---------------|--|--------|---------------|
| Common Stocks (continued) | | | Common Stocks (continued) | | |
| <i>Diversified REITs — 0.1%</i> | | | <i>Diversified REITs — 0.1%</i> | | |
| Alexander & Baldwin, Inc., REIT | 146 | \$ 2,374 | Babcock & Wilcox Enterprises, Inc.* | 118 | \$ 151 |
| Alpine Income Property Trust, Inc., REIT | 25 | 390 | Blink Charging Co.* | 109 | 347 |
| American Assets Trust, Inc., REIT | 98 | 2,114 | Bloom Energy Corp., Class A* | 387 | 3,394 |
| Armada Hoffer Properties, Inc., REIT | 135 | 1,374 | Dragonfly Energy Holdings Corp.* | 59 | 39 |
| Broadstone Net Lease, Inc., REIT | 378 | 5,636 | Encore Wire Corp. | 30 | 7,230 |
| CTO Realty Growth, Inc., REIT | 44 | 750 | Energy Vault Holdings, Inc.* | 199 | 334 |
| Empire State Realty Trust, Inc., Class A, REIT | 266 | 2,652 | EnerSys | 83 | 7,626 |
| Essential Properties Realty Trust, Inc., REIT | 314 | 7,502 | Enovix Corp.* | 279 | 2,720 |
| Gladstone Commercial Corp., REIT | 80 | 990 | Eos Energy Enterprises, Inc.* | 216 | 206 |
| Global Net Lease, Inc., REIT | 391 | 2,819 | ESS Tech, Inc.* | 183 | 159 |
| NexPoint Diversified Real Estate Trust, REIT | 62 | 393 | Fluence Energy, Inc.* | 118 | 1,804 |
| One Liberty Properties, Inc., REIT | 33 | 668 | FTC Solar, Inc.* | 136 | 70 |
| | | <u>27,662</u> | FuelCell Energy, Inc.* | 915 | 1,089 |
| <i>Diversified Telecommunication Services — 0.1%</i> | | | GrafTech International Ltd. | 390 | 686 |
| Anterix, Inc.* | 26 | 1,032 | LSI Industries, Inc. | 56 | 808 |
| AST SpaceMobile, Inc., Class A* | 162 | 514 | NEXTracker, Inc., Class A* | 253 | 14,229 |
| ATN International, Inc. | 22 | 738 | NuScale Power Corp., Class A* | 109 | 338 |
| Bandwidth, Inc., Class A* | 47 | 965 | Powell Industries, Inc. | 18 | 3,334 |
| Cogent Communications Holdings, Inc. | 88 | 7,120 | Preformed Line Products Co. | 5 | 687 |
| Consolidated Communications Holdings, Inc.* | 154 | 664 | SES AI Corp.* | 251 | 444 |
| Globalstar, Inc.* | 1,409 | 2,198 | Shoals Technologies Group, Inc., Class A* | 345 | 4,426 |
| IDT Corp., Class B* | 31 | 1,153 | SKYX Platforms Corp.* | 126 | 163 |
| Liberty Latin America Ltd., Class A* | 71 | 456 | Stem, Inc.* | 286 | 767 |
| Liberty Latin America Ltd., Class C* | 277 | 1,806 | SunPower Corp.* | 176 | 547 |
| Lumen Technologies, Inc.* | 2,027 | 3,284 | Thermon Group Holdings, Inc.* | 67 | 1,828 |
| Ooma, Inc.* | 48 | 490 | TPI Composites, Inc.* | 83 | 232 |
| Shenandoah Telecommunications Co. | 98 | 1,829 | Vicor Corp.* | 45 | 1,676 |
| | | <u>22,249</u> | | | <u>73,143</u> |
| <i>Electric Utilities — 0.1%</i> | | | <i>Electronic Equipment, Instruments & Components — 0.5%</i> | | |
| ALLETE, Inc. | 116 | 6,570 | 908 Devices, Inc.* | 44 | 323 |
| Genie Energy Ltd., Class B | 40 | 729 | Advanced Energy Industries, Inc. | 76 | 7,691 |
| MGE Energy, Inc. | 73 | 4,613 | Aeva Technologies, Inc.* | 162 | 164 |
| Otter Tail Corp. | 83 | 7,508 | Akoustis Technologies, Inc.* | 141 | 88 |
| PNM Resources, Inc. | 172 | 6,280 | Arlo Technologies, Inc.* | 180 | 1,874 |
| Portland General Electric Co. | 205 | 8,235 | Badger Meter, Inc. | 59 | 9,363 |
| | | <u>33,935</u> | Bel Fuse, Inc., Class B | 21 | 1,091 |
| <i>Electrical Equipment — 0.3%</i> | | | Belden, Inc. | 86 | 7,325 |
| Allient, Inc. | 26 | 739 | Benchmark Electronics, Inc. | 71 | 2,180 |
| Ampricus Technologies, Inc.* | 11 | 36 | Climb Global Solutions, Inc. | 8 | 544 |
| Array Technologies, Inc.* | 305 | 4,160 | CTS Corp. | 62 | 2,763 |
| Atkore, Inc. | 76 | 12,874 | Daktronics, Inc.* | 76 | 660 |
| | | | ePlus, Inc.* | 53 | 4,367 |
| | | | Evolv Technologies Holdings, Inc.* | 229 | 1,092 |
| | | | Fabrinet* | 74 | 15,952 |
| | | | FARO Technologies, Inc.* | 38 | 851 |
| | | | Insight Enterprises, Inc.* | 58 | 10,904 |
| | | | Iteris, Inc.* | 86 | 449 |
| | | | Itron, Inc.* | 92 | 8,527 |
| | | | Kimball Electronics, Inc.* | 48 | 1,080 |
| | | | Knowles Corp.* | 181 | 2,957 |
| | | | Lightwave Logic, Inc.* | 236 | 994 |
| | | | Luna Innovations, Inc.* | 65 | 441 |
| | | | Methode Electronics, Inc. | 69 | 1,470 |
| | | | MicroVision, Inc.* | 379 | 894 |

| Investments | Shares | Value | Investments | Shares | Value |
|---|--------|----------|---|--------|---------|
| Common Stocks (continued) | | | Common Stocks (continued) | | |
| Mirion Technologies, Inc., Class A* | 403 | \$ 3,941 | Solaris Oilfield Infrastructure, Inc., Class A | 59 | \$ 500 |
| Napco Security Technologies, Inc. | 67 | 3,017 | TETRA Technologies, Inc.* | 252 | 983 |
| nLight, Inc.* | 90 | 1,191 | Tidewater, Inc.* | 93 | 6,513 |
| Novanta, Inc.* | 72 | 12,452 | US Silica Holdings, Inc.* | 151 | 1,736 |
| OSI Systems, Inc.* | 32 | 4,198 | Valaris Ltd.* | 122 | 7,692 |
| PAR Technology Corp.* | 54 | 2,366 | Weatherford International plc* | 143 | 14,673 |
| PC Connection, Inc. | 23 | 1,527 | | | 122,307 |
| Plexus Corp.* | 55 | 5,192 | <i>Entertainment — 0.1%</i> | | |
| Presto Automation, Inc.* | 7 | 2 | Atlanta Braves Holdings, Inc., Class A* | 20 | 839 |
| Richardson Electronics Ltd. | 24 | 211 | Atlanta Braves Holdings, Inc., Class C* | 92 | 3,599 |
| Rogers Corp.* | 35 | 3,922 | Cinemark Holdings, Inc.* | 221 | 3,848 |
| Sanmina Corp.* | 114 | 7,205 | Eventbrite, Inc., Class A* | 156 | 873 |
| ScanSource, Inc.* | 50 | 2,161 | IMAX Corp.* | 90 | 1,542 |
| SmartRent, Inc., Class A* | 370 | 1,073 | Lions Gate Entertainment Corp., Class A* | 117 | 1,136 |
| TTM Technologies, Inc.* | 208 | 3,089 | Lions Gate Entertainment Corp., Class B* | 242 | 2,197 |
| Vishay Intertechnology, Inc. | 259 | 5,633 | Loop Media, Inc.* | 77 | 38 |
| Vishay Precision Group, Inc.* | 25 | 864 | Madison Square Garden Entertainment Corp., Class A* | 80 | 3,079 |
| Vuzix Corp.* | 119 | 201 | Marcus Corp. (The) | 49 | 719 |
| | | 142,289 | Playstudios, Inc.* | 172 | 408 |
| <i>Energy Equipment & Services — 0.4%</i> | | | Reservoir Media, Inc.* | 40 | 289 |
| Archrock, Inc. | 280 | 5,116 | Sphere Entertainment Co.* | 54 | 2,338 |
| Atlas Energy Solutions, Inc., Class A | 36 | 679 | Vivid Seats, Inc., Class A* | 49 | 295 |
| Borr Drilling Ltd. | 442 | 2,661 | | | 21,200 |
| Bristow Group, Inc., Class A* | 48 | 1,294 | <i>Financial Services — 0.4%</i> | | |
| Cactus, Inc., Class A | 130 | 5,967 | Acacia Research Corp.* | 76 | 307 |
| ChampionX Corp. | 394 | 12,238 | Alerus Financial Corp. | 36 | 785 |
| Core Laboratories, Inc. | 94 | 1,407 | A-Mark Precious Metals, Inc. | 38 | 976 |
| Diamond Offshore Drilling, Inc.* | 205 | 2,273 | AvidXchange Holdings, Inc.* | 300 | 3,987 |
| DMC Global, Inc.* | 39 | 650 | Banco Latinoamericano de Comercio Exterior SA, Class E | 55 | 1,538 |
| Dril-Quip, Inc.* | 68 | 1,537 | Cannae Holdings, Inc.* | 138 | 3,011 |
| Expro Group Holdings NV* | 180 | 3,220 | Cantaloupe, Inc.* | 115 | 748 |
| Forum Energy Technologies, Inc.* | 19 | 380 | Cass Information Systems, Inc. | 28 | 1,353 |
| Helix Energy Solutions Group, Inc.* | 289 | 2,601 | Compass Diversified Holdings | 127 | 2,921 |
| Helmerich & Payne, Inc. | 196 | 7,524 | Enact Holdings, Inc. | 60 | 1,663 |
| KLX Energy Services Holdings, Inc.* | 25 | 203 | Essent Group Ltd. | 211 | 11,303 |
| Kodiak Gas Services, Inc. | 32 | 816 | EVERTEC, Inc. | 131 | 4,733 |
| Liberty Energy, Inc., Class A | 330 | 7,055 | Federal Agricultural Mortgage Corp., Class C | 18 | 3,220 |
| Mammoth Energy Services, Inc.* | 47 | 171 | Finance of America Cos., Inc., Class A* | 107 | 93 |
| Nabors Industries Ltd.* | 18 | 1,411 | Flywire Corp.* | 214 | 6,076 |
| Newpark Resources, Inc.* | 154 | 990 | I3 Verticals, Inc., Class A* | 45 | 959 |
| Noble Corp. plc | 227 | 9,491 | International Money Express, Inc.* | 64 | 1,261 |
| Oceaneering International, Inc.* | 202 | 3,992 | Jackson Financial, Inc., Class A | 167 | 9,193 |
| Oil States International, Inc.* | 127 | 685 | Marqeta, Inc., Class A* | 966 | 6,308 |
| Patterson-UTI Energy, Inc. | 711 | 8,226 | Merchants Bancorp | 32 | 1,372 |
| ProFrac Holding Corp., Class A* | 52 | 425 | Mr Cooper Group, Inc.* | 130 | 9,266 |
| ProPetro Holding Corp.* | 194 | 1,436 | NewtekOne, Inc. | 47 | 542 |
| Ranger Energy Services, Inc., Class A | 30 | 315 | NMI Holdings, Inc., Class A* | 163 | 4,903 |
| RPC, Inc. | 171 | 1,264 | Ocwen Financial Corp.* | 13 | 339 |
| SEACOR Marine Holdings, Inc.* | 48 | 504 | | | |
| Seadrill Ltd.* | 102 | 4,304 | | | |
| Select Water Solutions, Inc., Class A | 161 | 1,375 | | | |

| Investments | Shares | Value | Investments | Shares | Value |
|--|--------|----------|--|--------|----------|
| Common Stocks (continued) | | | Common Stocks (continued) | | |
| Pagseguro Digital Ltd., Class A* | 399 | \$ 5,554 | <i>Ground Transportation — 0.1%</i> | | |
| Payoneer Global, Inc.* | 533 | 2,590 | ArcBest Corp. | 48 | \$ 6,857 |
| Paysafe Ltd.* | 65 | 936 | Covenant Logistics Group, Inc., Class A | 17 | 828 |
| Paysign, Inc.* | 66 | 202 | Daseke, Inc.* | 83 | 685 |
| PennyMac Financial Services, Inc. | 51 | 4,332 | FTAI Infrastructure, Inc. | 199 | 911 |
| Priority Technology Holdings, Inc.* | 36 | 119 | Heartland Express, Inc. | 94 | 1,201 |
| Radian Group, Inc. | 317 | 9,237 | Marten Transport Ltd. | 117 | 2,205 |
| Remitly Global, Inc.* | 268 | 5,526 | PAM Transportation Services, Inc.* | 12 | 222 |
| Repay Holdings Corp., Class A* | 167 | 1,451 | RXO, Inc.* | 234 | 5,036 |
| Security National Financial Corp., Class A* | 25 | 216 | Universal Logistics Holdings, Inc. | 14 | 474 |
| StoneCo Ltd., Class A* | 585 | 10,068 | Werner Enterprises, Inc. | 127 | 5,098 |
| SWK Holdings Corp.* | 7 | 116 | | | 23,517 |
| Velocity Financial, Inc.* | 18 | 294 | <i>Health Care Equipment & Supplies — 0.5%</i> | | |
| Walker & Dunlop, Inc. | 64 | 6,104 | Accuray, Inc.* | 190 | 494 |
| Waterstone Financial, Inc. | 35 | 443 | Alphatec Holdings, Inc.* | 185 | 2,485 |
| | | 124,045 | AngioDynamics, Inc.* | 77 | 423 |
| <i>Food Products — 0.2%</i> | | | Artivion, Inc.* | 79 | 1,525 |
| Alico, Inc. | 14 | 388 | AtriCure, Inc.* | 94 | 3,287 |
| B&G Foods, Inc. | 143 | 1,652 | Atrion Corp. | 3 | 1,104 |
| Benson Hill, Inc.* | 348 | 86 | Avanos Medical, Inc.* | 93 | 1,727 |
| Beyond Meat, Inc.* | 119 | 1,272 | Axogen, Inc.* | 82 | 866 |
| BRC, Inc., Class A* | 79 | 326 | Axonics, Inc.* | 100 | 6,794 |
| Calavo Growers, Inc. | 35 | 1,010 | Beyond Air, Inc.* | 54 | 111 |
| Cal-Maine Foods, Inc. | 83 | 4,772 | Butterfly Network, Inc.* | 285 | 339 |
| Dole plc | 144 | 1,701 | Cerus Corp.* | 357 | 778 |
| Forafric Global plc* | 11 | 115 | ClearPoint Neuro, Inc.* | 46 | 294 |
| Fresh Del Monte Produce, Inc. | 68 | 1,627 | CONMED Corp. | 62 | 4,980 |
| Hain Celestial Group, Inc. (The)* | 180 | 1,800 | Cutera, Inc.* | 37 | 83 |
| J & J Snack Foods Corp. | 30 | 4,352 | CVRx, Inc.* | 22 | 432 |
| John B Sanfilippo & Son, Inc. | 18 | 1,843 | Embeckta Corp. | 116 | 1,656 |
| Lancaster Colony Corp. | 39 | 8,070 | Glaukos Corp.* | 95 | 8,416 |
| Limoneira Co. | 35 | 646 | Haemonetics Corp.* | 101 | 7,371 |
| Mission Produce, Inc.* | 97 | 1,023 | Inari Medical, Inc.* | 108 | 4,981 |
| Seneca Foods Corp., Class A* | 11 | 557 | Inmode Ltd.* | 156 | 3,432 |
| Simply Good Foods Co. (The)* | 183 | 6,493 | Inogen, Inc.* | 47 | 313 |
| Sovos Brands, Inc.* | 111 | 2,530 | Integer Holdings Corp.* | 67 | 7,389 |
| SunOpta, Inc.* | 188 | 1,322 | iRadimed Corp. | 15 | 630 |
| TreeHouse Foods, Inc.* | 104 | 3,722 | iRhythm Technologies, Inc.* | 62 | 7,356 |
| Utz Brands, Inc. | 145 | 2,565 | KORU Medical Systems, Inc.* | 69 | 146 |
| Vital Farms, Inc.* | 61 | 1,096 | Lantheus Holdings, Inc.* | 137 | 8,957 |
| Westrock Coffee Co.* | 57 | 577 | LeMaitre Vascular, Inc. | 40 | 2,800 |
| | | 49,545 | LivaNova plc* | 109 | 5,974 |
| <i>Gas Utilities — 0.2%</i> | | | Merit Medical Systems, Inc.* | 114 | 8,687 |
| Brookfield Infrastructure Corp., Class A | 241 | 7,994 | Neogen Corp.* | 438 | 7,529 |
| Chesapeake Utilities Corp. | 43 | 4,387 | Nevro Corp.* | 71 | 1,034 |
| New Jersey Resources Corp. | 196 | 8,156 | Omniceil, Inc.* | 90 | 2,362 |
| Northwest Natural Holding Co. | 72 | 2,645 | OraSure Technologies, Inc.* | 145 | 1,043 |
| ONE Gas, Inc. | 111 | 6,616 | Orchestra BioMed Holdings, Inc.* | 29 | 187 |
| RGC Resources, Inc. | 16 | 300 | Orthofix Medical, Inc.* | 71 | 927 |
| Southwest Gas Holdings, Inc. | 124 | 8,451 | OrthoPediatrics Corp.* | 32 | 879 |
| Spire, Inc. | 104 | 6,169 | Outset Medical, Inc.* | 101 | 318 |
| | | 44,718 | Paragon 28, Inc.* | 88 | 1,098 |
| | | | PROCEPT BioRobotics Corp.* | 81 | 3,916 |
| | | | Pulmonx Corp.* | 74 | 682 |

| Investments | Shares | Value | Investments | Shares | Value |
|--|--------|---------|--|--------|---------|
| Common Stocks (continued) | | | Common Stocks (continued) | | |
| Pulse Biosciences, Inc.* | 32 | \$ 316 | P3 Health Partners, Inc.* | 82 | \$ 85 |
| RxSight, Inc.* | 57 | 3,110 | Patterson Cos., Inc. | 173 | 4,687 |
| Sanara Medtech, Inc.* | 8 | 304 | Pediatrix Medical Group, Inc.* | 169 | 1,546 |
| Semler Scientific, Inc.* | 9 | 425 | Pennant Group, Inc. (The)* | 57 | 1,063 |
| SI-BONE, Inc.* | 80 | 1,388 | PetIQ, Inc., Class A* | 55 | 1,002 |
| Sight Sciences, Inc.* | 43 | 173 | Privia Health Group, Inc.* | 226 | 5,044 |
| Silk Road Medical, Inc.* | 77 | 1,385 | Progyny, Inc.* | 160 | 5,843 |
| STAAR Surgical Co.* | 98 | 3,062 | Quipt Home Medical Corp.* | 82 | 352 |
| Surmodics, Inc.* | 28 | 893 | RadNet, Inc.* | 121 | 4,581 |
| Tactile Systems Technology, Inc.* | 47 | 717 | Select Medical Holdings Corp. | 209 | 5,691 |
| Tela Bio, Inc.* | 33 | 223 | Surgery Partners, Inc.* | 152 | 4,717 |
| TransMedics Group, Inc.* | 64 | 5,222 | US Physical Therapy, Inc. | 30 | 3,188 |
| Treace Medical Concepts, Inc.* | 91 | 1,223 | Viemed Healthcare, Inc.* | 69 | 584 |
| UFP Technologies, Inc.* | 14 | 2,916 | | | 129,644 |
| Utah Medical Products, Inc. | 7 | 491 | <i>Health Care REITs — 0.1%</i> | | |
| Varex Imaging Corp.* | 78 | 1,342 | CareTrust REIT, Inc., REIT | 201 | 4,534 |
| Vicarious Surgical, Inc., Class A* | 201 | 85 | Community Healthcare Trust, Inc., REIT | 54 | 1,466 |
| Zimvie, Inc.* | 52 | 881 | Diversified Healthcare Trust, REIT | 481 | 1,578 |
| Zynex, Inc.* | 37 | 502 | Global Medical REIT, Inc., REIT | 123 | 1,101 |
| | | 138,463 | LTC Properties, Inc., REIT | 82 | 2,580 |
| <i>Health Care Providers & Services — 0.5%</i> | | | National Health Investors, Inc., REIT | 84 | 4,827 |
| 23andMe Holding Co., Class A* | 612 | 349 | Sabra Health Care REIT, Inc., REIT | 466 | 6,468 |
| Accolade, Inc.* | 136 | 1,394 | Universal Health Realty Income Trust, REIT | 26 | 1,008 |
| AdaptHealth Corp., Class A* | 192 | 1,964 | | | 23,562 |
| Addus HomeCare Corp.* | 31 | 2,861 | <i>Health Care Technology — 0.1%</i> | | |
| Agility, Inc.* | 60 | 592 | American Well Corp., Class A* | 501 | 541 |
| AirSculpt Technologies, Inc.* | 24 | 151 | Computer Programs and Systems, Inc.* | 29 | 257 |
| Alignment Healthcare, Inc.* | 171 | 1,026 | Definitive Healthcare Corp., Class A* | 93 | 885 |
| AMN Healthcare Services, Inc.* | 77 | 4,333 | Evolent Health, Inc., Class A* | 221 | 7,494 |
| Astrana Health, Inc.* | 86 | 3,873 | Health Catalyst, Inc.* | 114 | 948 |
| Aveanna Healthcare Holdings, Inc.* | 102 | 242 | HealthStream, Inc. | 48 | 1,309 |
| Brookdale Senior Living, Inc.* | 375 | 2,145 | Multiplan Corp.* | 774 | 867 |
| CareMax, Inc.* | 6 | 46 | OptimizeRx Corp.* | 32 | 507 |
| Castle Biosciences, Inc.* | 50 | 903 | Phreesia, Inc.* | 107 | 2,648 |
| Community Health Systems, Inc.* | 253 | 706 | Schrodinger, Inc.* | 110 | 2,801 |
| CorVel Corp.* | 18 | 4,392 | Sharecare, Inc.* | 620 | 583 |
| Cross Country Healthcare, Inc.* | 69 | 1,261 | Simulations Plus, Inc. | 32 | 1,328 |
| DocGo, Inc.* | 156 | 635 | | | 20,168 |
| Enhabit, Inc.* | 101 | 909 | <i>Hotel & Resort REITs — 0.2%</i> | | |
| Ensign Group, Inc. (The) | 110 | 13,741 | Apple Hospitality REIT, Inc., REIT | 434 | 6,983 |
| Fulgent Genetics, Inc.* | 41 | 925 | Braemar Hotels & Resorts, Inc., REIT | 132 | 301 |
| Guardant Health, Inc.* | 227 | 4,313 | Chatham Lodging Trust, REIT | 97 | 989 |
| HealthEquity, Inc.* | 169 | 13,961 | DiamondRock Hospitality Co., REIT | 423 | 3,976 |
| Hims & Hers Health, Inc.* | 246 | 3,208 | Pebblebrook Hotel Trust, REIT | 239 | 3,786 |
| InfuSystem Holdings, Inc.* | 37 | 342 | RLJ Lodging Trust, REIT | 312 | 3,703 |
| Innovage Holding Corp.* | 38 | 184 | Ryman Hospitality Properties, Inc., REIT | 117 | 13,862 |
| Joint Corp. (The)* | 29 | 286 | | | |
| LifeStance Health Group, Inc.* | 213 | 1,779 | | | |
| ModivCare, Inc.* | 26 | 729 | | | |
| Nano-X Imaging Ltd.* | 96 | 1,071 | | | |
| National HealthCare Corp. | 25 | 2,466 | | | |
| National Research Corp. | 29 | 1,169 | | | |
| NeoGenomics, Inc.* | 256 | 3,994 | | | |
| OPKO Health, Inc.* | 811 | 811 | | | |
| Option Care Health, Inc.* | 337 | 10,875 | | | |
| Owens & Minor, Inc.* | 149 | 3,625 | | | |

| Investments | Shares | Value | Investments | Shares | Value |
|---|--------|----------|---------------------------------------|--------|----------|
| Common Stocks (continued) | | | Common Stocks (continued) | | |
| Service Properties Trust, REIT | 332 | \$ 2,258 | Sabre Corp.* | 666 | \$ 1,765 |
| Summit Hotel Properties, Inc., REIT | 211 | 1,355 | Shake Shack, Inc., Class A* | 76 | 8,080 |
| Sunstone Hotel Investors, Inc., REIT | 419 | 4,689 | Six Flags Entertainment Corp.* | 145 | 3,674 |
| Xenia Hotels & Resorts, Inc., REIT | 216 | 3,313 | Super Group SGHC Ltd.* | 274 | 904 |
| | | 45,215 | Sweetgreen, Inc., Class A* | 194 | 2,472 |
| <i>Hotels, Restaurants & Leisure — 0.4%</i> | | | Target Hospitality Corp.* | 63 | 610 |
| | | | United Parks & Resorts, Inc.* | 73 | 3,749 |
| | | | Xponential Fitness, Inc., Class A* | 51 | 514 |
| | | | | | 114,405 |
| | | | <i>Household Durables — 0.4%</i> | | |
| Accel Entertainment, Inc., Class A* | 107 | 1,212 | Beazer Homes USA, Inc.* | 59 | 1,848 |
| Bally's Corp.* | 59 | 663 | Cavco Industries, Inc.* | 18 | 6,706 |
| Biglari Holdings, Inc., Class B* | 1 | 173 | Century Communities, Inc. | 57 | 4,919 |
| BJ's Restaurants, Inc.* | 46 | 1,611 | Cricut, Inc., Class A | 96 | 464 |
| Bloomin' Brands, Inc. | 176 | 4,784 | Dream Finders Homes, Inc., Class A* | 49 | 1,917 |
| Bowlero Corp., Class A | 34 | 423 | Ethan Allen Interiors, Inc. | 46 | 1,538 |
| Brinker International, Inc.* | 88 | 4,078 | GoPro, Inc., Class A* | 254 | 594 |
| Carrols Restaurant Group, Inc. | 74 | 701 | Green Brick Partners, Inc.* | 52 | 3,042 |
| Century Casinos, Inc.* | 55 | 160 | Helen of Troy Ltd.* | 48 | 6,000 |
| Cheesecake Factory, Inc. (The) | 98 | 3,467 | Hooker Furnishings Corp. | 21 | 515 |
| Chuy's Holdings, Inc.* | 36 | 1,218 | Hovnanian Enterprises, Inc., Class A* | 10 | 1,567 |
| Cracker Barrel Old Country Store, Inc. | 44 | 2,910 | Installed Building Products, Inc. | 48 | 11,469 |
| Dave & Buster's Entertainment, Inc.* | 73 | 4,507 | iRobot Corp.* | 55 | 628 |
| Denny's Corp.* | 103 | 951 | KB Home | 143 | 9,499 |
| Dine Brands Global, Inc. | 31 | 1,504 | Landsea Homes Corp.* | 41 | 558 |
| El Pollo Loco Holdings, Inc.* | 56 | 507 | La-Z-Boy, Inc. | 87 | 3,305 |
| Everi Holdings, Inc.* | 170 | 2,016 | Legacy Housing Corp.* | 20 | 514 |
| First Watch Restaurant Group, Inc.* | 45 | 1,127 | LGI Homes, Inc.* | 42 | 4,792 |
| Full House Resorts, Inc.* | 66 | 339 | Lovesac Co. (The)* | 28 | 645 |
| Global Business Travel Group I* | 65 | 390 | M/I Homes, Inc.* | 54 | 6,857 |
| Golden Entertainment, Inc. | 41 | 1,519 | MDC Holdings, Inc. | 121 | 7,587 |
| Hilton Grand Vacations, Inc.* | 162 | 7,271 | Meritage Homes Corp. | 73 | 11,509 |
| Inspired Entertainment, Inc.* | 44 | 436 | Purple Innovation, Inc., Class A | 110 | 205 |
| International Game Technology plc | 218 | 5,923 | Skyline Champion Corp.* | 108 | 9,049 |
| Jack in the Box, Inc. | 41 | 2,993 | Snap One Holdings Corp.* | 37 | 306 |
| Krispy Kreme, Inc. | 176 | 2,277 | Sonos, Inc.* | 256 | 4,854 |
| Kura Sushi USA, Inc., Class A* | 12 | 1,140 | Taylor Morrison Home Corp., Class A* | 208 | 11,775 |
| Life Time Group Holdings, Inc.* | 90 | 1,237 | Traeger, Inc.* | 71 | 158 |
| Light & Wonder, Inc.* | 184 | 18,494 | Tri Pointe Homes, Inc.* | 193 | 6,828 |
| Lindblad Expeditions Holdings, Inc.* | 70 | 649 | United Homes Group, Inc.* | 11 | 77 |
| Monarch Casino & Resort, Inc. | 27 | 1,899 | Vizio Holding Corp., Class A* | 154 | 1,696 |
| Mondee Holdings, Inc., Class A* | 91 | 205 | VOXX International Corp., Class A* | 24 | 204 |
| Nathan's Famous, Inc. | 6 | 421 | Worthington Enterprises, Inc. | 62 | 3,851 |
| Noodles & Co., Class A* | 81 | 203 | | | 125,476 |
| ONE Group Hospitality, Inc. (The)* | 44 | 172 | <i>Household Products — 0.1%</i> | | |
| Papa John's International, Inc. | 66 | 4,745 | Central Garden & Pet Co.* | 19 | 833 |
| PlayAGS, Inc.* | 74 | 687 | Central Garden & Pet Co., Class A* | 102 | 3,844 |
| Portillo's, Inc., Class A* | 91 | 1,322 | Energizer Holdings, Inc. | 144 | 4,111 |
| Potbelly Corp.* | 52 | 722 | Oil-Dri Corp. of America | 10 | 713 |
| RCI Hospitality Holdings, Inc. | 18 | 1,014 | WD-40 Co. | 27 | 7,247 |
| Red Robin Gourmet Burgers, Inc.* | 32 | 239 | | | 16,748 |
| Red Rock Resorts, Inc., Class A | 96 | 5,567 | | | |
| Rush Street Interactive, Inc.* | 130 | 761 | | | |

| Investments | Shares | Value |
|--|--------|--------|
| Common Stocks (continued) | | |
| <i>Independent Power and Renewable Electricity Producers — 0.0%(a)</i> | | |
| Altus Power, Inc., Class A* | 128 | \$ 872 |
| Montauk Renewables, Inc.* | 134 | 761 |
| Ormat Technologies, Inc. | 108 | 7,036 |
| Sunnova Energy International, Inc.* | 214 | 1,558 |
| | | 10,227 |
| <i>Industrial Conglomerates — 0.0%(a)</i> | | |
| Brookfield Business Corp., Class A | 52 | 1,189 |
| <i>Industrial REITs — 0.1%</i> | | |
| Innovative Industrial Properties, Inc., REIT | 56 | 5,487 |
| LXP Industrial Trust, REIT | 583 | 5,049 |
| Plymouth Industrial REIT, Inc., REIT | 89 | 1,920 |
| Terreno Realty Corp., REIT | 167 | 10,738 |
| | | 23,194 |
| <i>Insurance — 0.3%</i> | | |
| Ambac Financial Group, Inc.* | 89 | 1,456 |
| American Coastal Insurance Corp.* | 39 | 544 |
| American Equity Investment Life Holding Co.* | 158 | 8,775 |
| AMERISAFE, Inc. | 38 | 2,005 |
| BRP Group, Inc., Class A* | 121 | 3,366 |
| CNO Financial Group, Inc. | 225 | 6,005 |
| Crawford & Co., Class A | 29 | 340 |
| Donegal Group, Inc., Class A | 31 | 434 |
| eHealth, Inc.* | 56 | 370 |
| Employers Holdings, Inc. | 52 | 2,377 |
| Enstar Group Ltd.* | 24 | 7,391 |
| F&G Annuities & Life, Inc. | 38 | 1,436 |
| Fidelis Insurance Holdings Ltd.* | 30 | 449 |
| Genworth Financial, Inc., Class A* | 930 | 5,719 |
| GoHealth, Inc., Class A* | 8 | 108 |
| Goosehead Insurance, Inc., Class A* | 43 | 3,253 |
| Greenlight Capital Re Ltd., Class A* | 52 | 657 |
| HCI Group, Inc. | 13 | 1,269 |
| Hippo Holdings, Inc.* | 21 | 295 |
| Horace Mann Educators Corp. | 83 | 3,004 |
| Investors Title Co. | 2 | 311 |
| James River Group Holdings Ltd. | 74 | 739 |
| Kingsway Financial Services, Inc.* | 22 | 194 |
| Lemonade, Inc.* | 102 | 1,656 |
| Maiden Holdings Ltd.* | 182 | 246 |
| MBIA, Inc. | 92 | 601 |
| Mercury General Corp. | 54 | 2,629 |
| National Western Life Group, Inc., Class A | 5 | 2,428 |
| NI Holdings, Inc.* | 17 | 238 |

| Investments | Shares | Value |
|--|--------|----------|
| Common Stocks (continued) | | |
| Oscar Health, Inc., Class A* | 317 | \$ 5,154 |
| Palomar Holdings, Inc.* | 49 | 3,731 |
| ProAssurance Corp. | 105 | 1,295 |
| Safety Insurance Group, Inc. | 29 | 2,383 |
| Selective Insurance Group, Inc. | 121 | 12,642 |
| Selectquote, Inc.* | 274 | 531 |
| SiriusPoint Ltd.* | 141 | 1,730 |
| Skyward Specialty Insurance Group, Inc.* | 48 | 1,756 |
| Stewart Information Services Corp. | 54 | 3,401 |
| Tiptree, Inc., Class A | 48 | 840 |
| Trupanion, Inc.* | 80 | 2,140 |
| United Fire Group, Inc. | 42 | 978 |
| Universal Insurance Holdings, Inc. | 49 | 989 |
| | | 95,865 |
| <i>Interactive Media & Services — 0.1%</i> | | |
| Bumble, Inc., Class A* | 204 | 2,336 |
| Cargurus, Inc., Class A* | 197 | 4,362 |
| Cars.com, Inc.* | 134 | 2,457 |
| DHI Group, Inc.* | 86 | 243 |
| EverQuote, Inc., Class A* | 43 | 689 |
| fuboTV, Inc.* | 570 | 1,180 |
| Grindr, Inc.* | 82 | 679 |
| MediaAlpha, Inc., Class A* | 45 | 934 |
| Nextdoor Holdings, Inc.* | 293 | 642 |
| Outbrain, Inc.* | 83 | 305 |
| QuinStreet, Inc.* | 106 | 1,551 |
| Shutterstock, Inc. | 50 | 2,438 |
| System1, Inc.* | 66 | 110 |
| TrueCar, Inc.* | 180 | 626 |
| Vimeo, Inc.* | 306 | 1,466 |
| Yelp, Inc., Class A* | 134 | 5,151 |
| Ziff Davis, Inc.* | 93 | 6,395 |
| ZipRecruiter, Inc., Class A* | 136 | 1,730 |
| | | 33,294 |
| <i>IT Services — 0.1%</i> | | |
| Applied Digital Corp.* | 165 | 685 |
| BigBear.ai Holdings, Inc.* | 59 | 198 |
| BigCommerce Holdings, Inc., Series 1* | 135 | 1,046 |
| Brightcove, Inc.* | 88 | 195 |
| Couchbase, Inc.* | 70 | 1,966 |
| DigitalOcean Holdings, Inc.* | 128 | 4,854 |
| Fastly, Inc., Class A* | 243 | 3,456 |
| Grid Dynamics Holdings, Inc.* | 113 | 1,524 |
| Hackett Group, Inc. (The) | 50 | 1,236 |
| Information Services Group, Inc. | 71 | 307 |
| Perficient, Inc.* | 69 | 4,476 |
| Rackspace Technology, Inc.* | 127 | 268 |
| Squarespace, Inc., Class A* | 102 | 3,395 |
| Thoughtworks Holding, Inc.* | 186 | 580 |
| Tucows, Inc., Class A* | 20 | 378 |
| Unisys Corp.* | 134 | 695 |
| | | 25,259 |

| Investments | Shares | Value | Investments | Shares | Value |
|--|--------|----------|---|--------|----------|
| Common Stocks (continued) | | | Common Stocks (continued) | | |
| <i>Leisure Products — 0.1%</i> | | | | | |
| Acushnet Holdings Corp. | 62 | \$ 3,994 | Franklin Electric Co., Inc. | 93 | \$ 9,668 |
| AMMO, Inc.* | 181 | 431 | Gencor Industries, Inc.* | 21 | 344 |
| Clarus Corp. | 59 | 340 | Gorman-Rupp Co. (The) | 46 | 1,717 |
| Escalade, Inc. | 20 | 297 | Greenbrier Cos., Inc. (The) | 61 | 3,157 |
| Funko, Inc., Class A* | 72 | 507 | Helios Technologies, Inc. | 67 | 2,958 |
| JAKKS Pacific, Inc.* | 15 | 527 | Hillenbrand, Inc. | 141 | 6,705 |
| Johnson Outdoors, Inc., Class A | 11 | 505 | Hillman Solutions Corp.* | 393 | 3,828 |
| Latham Group, Inc.* | 78 | 264 | Hyllion Holdings Corp.* | 297 | 540 |
| Malibu Boats, Inc., Class A* | 41 | 1,789 | Hyster-Yale Materials Handling, Inc. | 22 | 1,295 |
| Marine Products Corp. | 17 | 195 | John Bean Technologies Corp. | 64 | 6,495 |
| MasterCraft Boat Holdings, Inc.* | 34 | 746 | Kadant, Inc. | 24 | 8,095 |
| Smith & Wesson Brands, Inc. | 92 | 1,263 | Kennametal, Inc. | 162 | 4,089 |
| Solo Brands, Inc., Class A* | 40 | 108 | Lindsay Corp. | 22 | 2,625 |
| Sturm Ruger & Co., Inc. | 35 | 1,516 | Luxfer Holdings plc | 54 | 536 |
| Topgolf Callaway Brands Corp.* | 290 | 4,130 | Manitowoc Co., Inc. (The)* | 70 | 976 |
| Vista Outdoor, Inc.* | 116 | 3,619 | Mayville Engineering Co., Inc.* | 23 | 281 |
| | | 20,231 | Microvast Holdings, Inc.* | 432 | 372 |
| <i>Life Sciences Tools & Services — 0.1%</i> | | | Miller Industries, Inc. | 22 | 990 |
| Adaptive Biotechnologies Corp.* | 228 | 937 | Mueller Industries, Inc. | 225 | 11,560 |
| Akoya Biosciences, Inc.* | 47 | 270 | Mueller Water Products, Inc., Class A | 312 | 4,852 |
| BioLife Solutions, Inc.* | 70 | 1,183 | Nikola Corp.* | 1,250 | 930 |
| Codexis, Inc.* | 140 | 651 | Omega Flex, Inc. | 7 | 488 |
| CryoPort, Inc.* | 87 | 1,537 | Park-Ohio Holdings Corp. | 17 | 457 |
| Cytek Biosciences, Inc.* | 244 | 1,879 | Proto Labs, Inc.* | 53 | 1,931 |
| Harvard Bioscience, Inc.* | 81 | 351 | REV Group, Inc. | 64 | 1,321 |
| MaxCyte, Inc.* | 176 | 809 | Shyft Group, Inc. (The) | 68 | 701 |
| Mesa Laboratories, Inc. | 10 | 1,092 | SPX Technologies, Inc.* | 89 | 10,430 |
| Nautilus Biotechnology, Inc., Class A* | 101 | 272 | Standex International Corp. | 24 | 4,152 |
| OmniAb, Inc.* | 187 | 1,092 | Tennant Co. | 37 | 4,188 |
| Pacific Biosciences of California, Inc.* | 507 | 2,804 | Terex Corp. | 134 | 7,685 |
| Quanterix Corp.* | 71 | 1,701 | Titan International, Inc.* | 105 | 1,340 |
| Quantum-Si, Inc.* | 205 | 342 | Trinity Industries, Inc. | 163 | 4,137 |
| Seer, Inc., Class A* | 118 | 215 | Velo3D, Inc.* | 183 | 50 |
| | | 15,135 | Wabash National Corp. | 93 | 2,537 |
| <i>Machinery — 0.7%</i> | | | Watts Water Technologies, Inc., Class A | 55 | 11,217 |
| 374Water, Inc.* | 124 | 165 | | | 184,651 |
| 3D Systems Corp.* | 263 | 1,089 | <i>Marine Transportation — 0.1%</i> | | |
| Alamo Group, Inc. | 20 | 4,046 | Costamare, Inc. | 93 | 1,057 |
| Albany International Corp., Class A | 63 | 5,914 | Eagle Bulk Shipping, Inc. | 19 | 1,164 |
| Astec Industries, Inc. | 45 | 1,827 | Genco Shipping & Trading Ltd. | 85 | 1,734 |
| Barnes Group, Inc. | 99 | 3,459 | Golden Ocean Group Ltd. | 248 | 3,192 |
| Blue Bird Corp.* | 51 | 1,726 | Himalaya Shipping Ltd.* | 57 | 450 |
| Chart Industries, Inc.* | 86 | 12,286 | Matson, Inc. | 69 | 7,662 |
| Columbus McKinnon Corp. | 57 | 2,381 | Pangaea Logistics Solutions Ltd. | 73 | 612 |
| Commercial Vehicle Group, Inc.* | 65 | 425 | Safe Bulkers, Inc. | 133 | 617 |
| Desktop Metal, Inc., Class A* | 564 | 345 | | | 16,488 |
| Douglas Dynamics, Inc. | 45 | 1,129 | <i>Media — 0.1%</i> | | |
| Energy Recovery, Inc.* | 112 | 1,751 | Advantage Solutions, Inc.* | 175 | 667 |
| Enerpac Tool Group Corp., Class A | 110 | 3,708 | AMC Networks, Inc., Class A* | 62 | 802 |
| Enpro, Inc. | 42 | 6,544 | Boston Omaha Corp., Class A* | 47 | 771 |
| ESCO Technologies, Inc. | 52 | 5,298 | Cardlytics, Inc.* | 73 | 605 |
| Federal Signal Corp. | 121 | 9,911 | Clear Channel Outdoor Holdings, Inc.* | 754 | 1,297 |
| | | | Daily Journal Corp.* | 3 | 1,016 |

| Investments | Shares | Value | Investments | Shares | Value |
|---|--------|----------|--|--------|----------|
| Common Stocks (continued) | | | Common Stocks (continued) | | |
| EchoStar Corp., Class A* | 245 | \$ 3,212 | Ryerson Holding Corp. | 57 | \$ 1,800 |
| Emerald Holding, Inc.* | 31 | 166 | SunCoke Energy, Inc. | 168 | 1,799 |
| Entravision Communications Corp., Class A | 121 | 466 | Tredegar Corp. | 54 | 235 |
| EW Scripps Co. (The), Class A* | 120 | 484 | Warrior Met Coal, Inc. | 104 | 5,925 |
| Gambling.com Group Ltd.* | 31 | 284 | Worthington Steel, Inc.* | 62 | 1,963 |
| Gannett Co., Inc.* | 290 | 618 | | | 90,806 |
| Gray Television, Inc. | 170 | 993 | <i>Mortgage Real Estate Investment Trusts (REITs) — 0.2%</i> | | |
| iHeartMedia, Inc., Class A* | 210 | 582 | AFC Gamma, Inc. | 33 | 379 |
| Integral Ad Science Holding Corp.* | 98 | 1,015 | Angel Oak Mortgage REIT, Inc. | 24 | 251 |
| John Wiley & Sons, Inc., Class A | 73 | 2,434 | Apollo Commercial Real Estate Finance, Inc. | 286 | 3,206 |
| Magnite, Inc.* | 272 | 3,269 | Arbor Realty Trust, Inc. | 370 | 4,958 |
| PubMatic, Inc., Class A* | 86 | 1,801 | Ares Commercial Real Estate Corp. | 105 | 792 |
| Scholastic Corp. | 54 | 2,130 | ARMOUR Residential REIT, Inc. | 99 | 1,960 |
| Sinclair, Inc. | 66 | 980 | Blackstone Mortgage Trust, Inc., Class A | 347 | 7,068 |
| Stagwell, Inc., Class A* | 161 | 860 | BrightSpire Capital, Inc., Class A | 259 | 1,790 |
| TechTarget, Inc.* | 51 | 1,617 | Chicago Atlantic Real Estate Finance, Inc. | 33 | 538 |
| TEGNA, Inc. | 406 | 5,688 | Chimera Investment Corp. | 458 | 1,997 |
| Thryv Holdings, Inc.* | 62 | 1,298 | Claros Mortgage Trust, Inc. | 183 | 1,771 |
| Townsquare Media, Inc., Class A | 23 | 245 | Dynex Capital, Inc. | 114 | 1,407 |
| Urban One, Inc.* | 23 | 67 | Ellington Financial, Inc. | 151 | 1,711 |
| Urban One, Inc., Class A* | 18 | 59 | Franklin BSP Realty Trust, Inc. | 167 | 2,156 |
| WideOpenWest, Inc.* | 101 | 404 | Granite Point Mortgage Trust, Inc. | 103 | 488 |
| | | 33,830 | Hannon Armstrong Sustainable Infrastructure Capital, Inc. | 213 | 5,361 |
| <i>Metals & Mining — 0.3%</i> | | | Invesco Mortgage Capital, Inc. | 90 | 815 |
| 5E Advanced Materials, Inc.* | 78 | 141 | KKR Real Estate Finance Trust, Inc. | 118 | 1,150 |
| Alpha Metallurgical Resources, Inc. | 23 | 8,677 | Ladder Capital Corp., Class A | 228 | 2,465 |
| Arch Resources, Inc. | 36 | 5,950 | MFA Financial, Inc. | 206 | 2,314 |
| ATI, Inc.* | 259 | 12,738 | New York Mortgage Trust, Inc. | 183 | 1,319 |
| Caledonia Mining Corp. plc | 33 | 326 | Nexpoint Real Estate Finance, Inc. | 16 | 225 |
| Carpenter Technology Corp. | 98 | 6,336 | Orchid Island Capital, Inc. | 106 | 912 |
| Century Aluminum Co.* | 106 | 1,110 | PennyMac Mortgage Investment Trust | 175 | 2,473 |
| Coeur Mining, Inc.* | 666 | 1,725 | Ready Capital Corp. | 322 | 2,843 |
| Commercial Metals Co. | 236 | 12,744 | Redwood Trust, Inc. | 229 | 1,404 |
| Compass Minerals International, Inc. | 69 | 1,573 | TPG RE Finance Trust, Inc. | 139 | 1,040 |
| Constellium SE, Class A* | 259 | 5,022 | Two Harbors Investment Corp. | 196 | 2,483 |
| Contango ORE, Inc.* | 16 | 271 | | | 55,276 |
| Dakota Gold Corp.* | 113 | 240 | <i>Multi-Utilities — 0.1%</i> | | |
| Haynes International, Inc. | 25 | 1,486 | Avista Corp. | 154 | 5,113 |
| Hecla Mining Co. | 1,229 | 4,351 | Black Hills Corp. | 136 | 7,076 |
| i-80 Gold Corp.* | 388 | 489 | Northwestern Energy Group, Inc. | 124 | 5,942 |
| Ivanhoe Electric, Inc.* | 127 | 940 | Unitil Corp. | 32 | 1,631 |
| Kaiser Aluminum Corp. | 32 | 2,321 | | | 19,762 |
| Materion Corp. | 41 | 5,507 | <i>Office REITs — 0.1%</i> | | |
| Metallus, Inc.* | 87 | 1,892 | Brandywine Realty Trust, REIT | 342 | 1,471 |
| NioCorp Developments Ltd.* | 4 | 10 | City Office REIT, Inc., REIT | 78 | 357 |
| Novagold Resources, Inc.* | 486 | 1,205 | COPT Defense Properties, REIT | 227 | 5,500 |
| Olympic Steel, Inc. | 20 | 1,360 | | | |
| Perpetua Resources Corp.* | 76 | 220 | | | |
| Piedmont Lithium, Inc.* | 36 | 524 | | | |
| Radius Recycling, Inc., Class A | 52 | 1,027 | | | |
| Ramaco Resources, Inc., Class A | 45 | 791 | | | |
| Ramaco Resources, Inc., Class B | 9 | 108 | | | |

| Investments | Shares | Value | Investments | Shares | Value |
|---|--------|---------------|--|--------|----------------|
| Common Stocks (continued) | | | Common Stocks (continued) | | |
| Douglas Emmett, Inc., REIT | 324 | \$ 4,283 | NACCO Industries, Inc., Class A | 8 | \$ 266 |
| Easterly Government Properties, Inc., Class A, REIT | 193 | 2,278 | NextDecade Corp.* | 157 | 721 |
| Equity Commonwealth, REIT* | 205 | 3,860 | Nordic American Tankers Ltd. | 413 | 1,681 |
| Hudson Pacific Properties, Inc., REIT | 278 | 1,763 | Northern Oil & Gas, Inc. | 177 | 6,324 |
| JBG SMITH Properties, REIT | 204 | 3,382 | Overseas Shipholding Group, Inc., Class A | 124 | 754 |
| Office Properties Income Trust, REIT | 97 | 259 | Par Pacific Holdings, Inc.* | 111 | 4,009 |
| Orion Office REIT, Inc., REIT | 115 | 404 | PBF Energy, Inc., Class A | 224 | 10,461 |
| Paramount Group, Inc., REIT | 372 | 1,648 | Peabody Energy Corp. | 230 | 5,697 |
| Peakstone Realty Trust, REIT | 73 | 1,005 | Permian Resources Corp., Class A | 785 | 12,215 |
| Piedmont Office Realty Trust, Inc., Class A, REIT | 248 | 1,555 | PrimeEnergy Resources Corp.* | 1 | 99 |
| Postal Realty Trust, Inc., Class A, REIT | 41 | 587 | REX American Resources Corp.* | 31 | 1,363 |
| SL Green Realty Corp., REIT | 130 | 6,302 | Riley Exploration Permian, Inc. | 18 | 426 |
| | | <u>34,654</u> | Ring Energy, Inc.* | 241 | 345 |
| | | | SandRidge Energy, Inc. | 64 | 835 |
| <i>Oil, Gas & Consumable Fuels — 0.8%</i> | | | Scorpio Tankers, Inc. | 96 | 6,444 |
| Amplify Energy Corp.* | 73 | 441 | SFL Corp. Ltd. | 232 | 3,100 |
| Ardmore Shipping Corp. | 84 | 1,363 | SilverBow Resources, Inc.* | 42 | 1,192 |
| Berry Corp. | 152 | 1,072 | Sitio Royalties Corp., Class A | 165 | 3,765 |
| California Resources Corp. | 140 | 7,304 | SM Energy Co. | 238 | 10,417 |
| Callon Petroleum Co.* | 123 | 3,833 | Talos Energy, Inc.* | 272 | 3,588 |
| Centrus Energy Corp., Class A* | 25 | 1,020 | Teekay Corp.* | 125 | 946 |
| Chord Energy Corp. | 84 | 13,646 | Teekay Tankers Ltd., Class A | 48 | 2,631 |
| Civitas Resources, Inc. | 163 | 11,195 | Tellurian, Inc.* | 1,109 | 880 |
| Clean Energy Fuels Corp.* | 341 | 1,006 | Uranium Energy Corp.* | 760 | 4,925 |
| CNX Resources Corp.* | 315 | 6,599 | VAALCO Energy, Inc. | 217 | 968 |
| Comstock Resources, Inc. | 185 | 1,582 | Verde Clean Fuels, Inc.* | 1 | 4 |
| CONSOL Energy, Inc. | 61 | 5,235 | Vertex Energy, Inc.* | 131 | 177 |
| Crescent Energy Co., Class A | 155 | 1,733 | Vital Energy, Inc.* | 47 | 2,366 |
| CVR Energy, Inc. | 60 | 1,991 | Vitesse Energy, Inc. | 50 | 1,136 |
| Delek US Holdings, Inc. | 129 | 3,291 | W&T Offshore, Inc. | 198 | 598 |
| DHT Holdings, Inc. | 276 | 2,986 | World Kinect Corp. | 120 | 2,923 |
| Dorian LPG Ltd. | 69 | 2,494 | | | <u>230,696</u> |
| Empire Petroleum Corp.* | 26 | 154 | <i>Paper & Forest Products — 0.0%(a)</i> | | |
| Encore Energy Corp.* | 295 | 1,139 | Clearwater Paper Corp.* | 33 | 1,297 |
| Energy Fuels, Inc.* | 316 | 2,000 | Glatfelter Corp.* | 89 | 198 |
| Enviva, Inc.* | 63 | 25 | Sylvamo Corp. | 72 | 4,350 |
| Equitrans Midstream Corp. | 879 | 9,397 | | | <u>5,845</u> |
| Evolution Petroleum Corp. | 62 | 363 | <i>Passenger Airlines — 0.1%</i> | | |
| Excelerate Energy, Inc., Class A | 36 | 565 | Allegiant Travel Co. | 32 | 2,329 |
| FLEX LNG Ltd. | 60 | 1,514 | Blade Air Mobility, Inc.* | 121 | 385 |
| FutureFuel Corp. | 53 | 314 | Frontier Group Holdings, Inc.* | 77 | 534 |
| Gevo, Inc.* | 470 | 419 | Hawaiian Holdings, Inc.* | 102 | 1,439 |
| Golar LNG Ltd. | 202 | 4,099 | JetBlue Airways Corp.* | 677 | 4,387 |
| Granite Ridge Resources, Inc. | 69 | 424 | Joby Aviation, Inc.* | 561 | 3,153 |
| Green Plains, Inc.* | 117 | 2,492 | SkyWest, Inc.* | 81 | 5,202 |
| Gulfport Energy Corp.* | 23 | 3,266 | Spirit Airlines, Inc. | 221 | 1,425 |
| Hallador Energy Co.* | 46 | 350 | Sun Country Airlines Holdings, Inc.* | 76 | 1,140 |
| HighPeak Energy, Inc. | 24 | 398 | | | <u>19,994</u> |
| International Seaways, Inc. | 82 | 4,340 | <i>Personal Care Products — 0.2%</i> | | |
| Kinetik Holdings, Inc., Class A | 37 | 1,307 | Beauty Health Co. (The)* | 164 | 546 |
| Kosmos Energy Ltd.* | 918 | 5,637 | BellRing Brands, Inc.* | 265 | 15,092 |
| Magnolia Oil & Gas Corp., Class A | 361 | 8,187 | Edgewell Personal Care Co. | 101 | 3,857 |
| Matador Resources Co. | 228 | 14,398 | elf Beauty, Inc.* | 109 | 22,730 |
| Murphy Oil Corp. | 299 | 11,861 | Herbalife Ltd.* | 199 | 1,757 |

| Investments | Shares | Value | Investments | Shares | Value |
|-------------------------------------|--------|----------|--|--------|--------|
| Common Stocks (continued) | | | Common Stocks (continued) | | |
| Inter Parfums, Inc. | 37 | \$ 5,429 | Scilex Holding Co.* | 249 | \$ 565 |
| Medifast, Inc. | 22 | 882 | scPharmaceuticals, Inc.* | 58 | 349 |
| Nature's Sunshine Products, Inc.* | 27 | 479 | SIGA Technologies, Inc. | 93 | 485 |
| Nu Skin Enterprises, Inc., Class A | 100 | 1,250 | Supernus Pharmaceuticals, Inc.* | 99 | 2,940 |
| USANA Health Sciences, Inc.* | 23 | 1,110 | Taro Pharmaceutical Industries Ltd.* | 16 | 673 |
| Waldencast plc, Class A* | 72 | 481 | Tarsus Pharmaceuticals, Inc.* | 58 | 2,217 |
| | | 53,613 | Terns Pharmaceuticals, Inc.* | 86 | 630 |
| <i>Pharmaceuticals — 0.3%</i> | | | Theravance Biopharma, Inc.* | 104 | 985 |
| Aclaris Therapeutics, Inc.* | 140 | 167 | Third Harmonic Bio, Inc.* | 39 | 395 |
| Amneal Pharmaceuticals, Inc.* | 245 | 1,352 | Trevi Therapeutics, Inc.* | 85 | 248 |
| Amphastar Pharmaceuticals, Inc.* | 77 | 3,586 | Ventyx Biosciences, Inc.* | 94 | 666 |
| Amylyx Pharmaceuticals, Inc.* | 102 | 1,923 | Verrica Pharmaceuticals, Inc.* | 42 | 221 |
| ANI Pharmaceuticals, Inc.* | 29 | 1,962 | WaVe Life Sciences Ltd.* | 119 | 572 |
| Arvinas, Inc.* | 99 | 4,552 | Xeris Biopharma Holdings, Inc.* | 267 | 821 |
| Assertio Holdings, Inc.* | 178 | 157 | Zevra Therapeutics, Inc.* | 73 | 492 |
| Atea Pharmaceuticals, Inc.* | 154 | 664 | | | 94,923 |
| Axsome Therapeutics, Inc.* | 72 | 5,859 | <i>Professional Services — 0.4%</i> | | |
| Biote Corp., Class A* | 28 | 167 | Alight, Inc., Class A* | 833 | 7,505 |
| Bright Green Corp.* | 125 | 31 | ASGN, Inc.* | 95 | 9,435 |
| Cara Therapeutics, Inc.* | 94 | 80 | Asure Software, Inc.* | 46 | 429 |
| Cassava Sciences, Inc.* | 80 | 1,838 | Barrett Business Services, Inc. | 13 | 1,586 |
| Citius Pharmaceuticals, Inc.* | 247 | 190 | BlackSky Technology, Inc., Class A* | 240 | 341 |
| Collegium Pharmaceutical, Inc.* | 70 | 2,570 | CBIZ, Inc.* | 96 | 7,251 |
| Corcept Therapeutics, Inc.* | 161 | 3,783 | Conduent, Inc.* | 346 | 1,190 |
| CorMedix, Inc.* | 110 | 389 | CRA International, Inc. | 14 | 1,856 |
| Cymabay Therapeutics, Inc.* | 228 | 7,339 | CSG Systems International, Inc. | 64 | 3,492 |
| Edgewise Therapeutics, Inc.* | 86 | 1,404 | ExlService Holdings, Inc.* | 325 | 10,114 |
| Enliven Therapeutics, Inc.* | 47 | 751 | Exponent, Inc. | 102 | 8,251 |
| Evolus, Inc.* | 83 | 1,231 | First Advantage Corp. | 109 | 1,707 |
| Eyenovia, Inc.* | 60 | 130 | FiscalNote Holdings, Inc.* | 120 | 198 |
| EyePoint Pharmaceuticals, Inc.* | 54 | 1,469 | Forrester Research, Inc.* | 24 | 484 |
| Harmony Biosciences Holdings, Inc.* | 65 | 2,086 | Franklin Covey Co.* | 23 | 878 |
| Harrow, Inc.* | 61 | 660 | Heidrick & Struggles International, Inc. | 40 | 1,360 |
| Ikena Oncology, Inc.* | 62 | 89 | HireQuest, Inc. | 11 | 147 |
| Innoviva, Inc.* | 120 | 1,834 | HireRight Holdings Corp.* | 28 | 397 |
| Intra-Cellular Therapies, Inc.* | 188 | 13,070 | Huron Consulting Group, Inc.* | 38 | 3,729 |
| Ligand Pharmaceuticals, Inc.* | 34 | 2,698 | IBEX Holdings Ltd.* | 19 | 303 |
| Liquidia Corp.* | 95 | 1,345 | ICF International, Inc. | 38 | 5,884 |
| Longboard Pharmaceuticals, Inc.* | 31 | 688 | Innodata, Inc.* | 52 | 385 |
| Marinus Pharmaceuticals, Inc.* | 102 | 969 | Insperty, Inc. | 72 | 7,329 |
| Neumora Therapeutics, Inc.* | 30 | 529 | Kelly Services, Inc., Class A | 63 | 1,545 |
| NGM Biopharmaceuticals, Inc.* | 88 | 134 | Kforce, Inc. | 39 | 2,716 |
| Nuvation Bio, Inc.* | 293 | 548 | Korn Ferry | 105 | 6,684 |
| Ocular Therapeutix, Inc.* | 161 | 1,620 | Legalzoom.com, Inc.* | 238 | 2,951 |
| Omeros Corp.* | 122 | 549 | Maximus, Inc. | 122 | 10,207 |
| Optinose, Inc.* | 147 | 262 | Mistras Group, Inc.* | 42 | 363 |
| Pacira BioSciences, Inc.* | 92 | 2,734 | NV5 Global, Inc.* | 28 | 2,848 |
| Phathom Pharmaceuticals, Inc.* | 64 | 685 | Planet Labs PBC* | 352 | 771 |
| Phibro Animal Health Corp., Class A | 41 | 530 | Resources Connection, Inc. | 65 | 899 |
| Pliant Therapeutics, Inc.* | 115 | 1,825 | Skillsoft Corp.* | 9 | 110 |
| Prestige Consumer Healthcare, Inc.* | 100 | 6,958 | Sterling Check Corp.* | 63 | 987 |
| Revanche Therapeutics, Inc.* | 176 | 1,257 | TriNet Group, Inc.* | 64 | 8,193 |
| | | | TrueBlue, Inc.* | 61 | 717 |
| | | | TTEC Holdings, Inc. | 39 | 681 |
| | | | Upwork, Inc.* | 252 | 3,301 |
| | | | Verra Mobility Corp., Class A* | 281 | 6,075 |

| Investments | Shares | Value | Investments | Shares | Value |
|---|--------|---------|--|--------|---------|
| Common Stocks (continued) | | | Common Stocks (continued) | | |
| Willdan Group, Inc.* | 25 | \$ 522 | Saul Centers, Inc., REIT | 23 | \$ 832 |
| | | 123,821 | SITE Centers Corp., REIT | 383 | 5,201 |
| <i>Real Estate Management & Development — 0.1%</i> | | | Tanger, Inc., REIT | 206 | 5,935 |
| American Realty Investors, Inc.* | 3 | 58 | Urban Edge Properties, REIT | 231 | 3,929 |
| Anywhere Real Estate, Inc.* | 217 | 1,361 | Whitestone REIT, REIT | 98 | 1,207 |
| Compass, Inc., Class A* | 573 | 2,263 | | | 58,830 |
| Cushman & Wakefield plc* | 334 | 3,337 | <i>Semiconductors & Semiconductor Equipment — 0.5%</i> | | |
| DigitalBridge Group, Inc. | 325 | 5,970 | ACM Research, Inc., Class A* | 97 | 2,999 |
| Douglas Elliman, Inc. | 163 | 300 | Aehr Test Systems* | 56 | 911 |
| eXp World Holdings, Inc. | 143 | 1,873 | Alpha & Omega Semiconductor Ltd.* | 47 | 1,029 |
| Forestar Group, Inc.* | 37 | 1,248 | Ambarella, Inc.* | 76 | 4,245 |
| FRP Holdings, Inc.* | 13 | 783 | Amkor Technology, Inc. | 226 | 7,011 |
| Kennedy-Wilson Holdings, Inc. | 241 | 2,116 | Atomera, Inc.* | 45 | 283 |
| Marcus & Millichap, Inc. | 48 | 1,761 | Axcelis Technologies, Inc.* | 66 | 7,436 |
| Maui Land & Pineapple Co., Inc.* | 15 | 294 | CEVA, Inc.* | 47 | 1,064 |
| Newmark Group, Inc., Class A | 276 | 2,978 | Cohu, Inc.* | 94 | 3,020 |
| Opendoor Technologies, Inc.* | 1,118 | 3,443 | Credo Technology Group Holding Ltd.* | 231 | 4,976 |
| RE/MAX Holdings, Inc., Class A | 35 | 299 | Diodes, Inc.* | 91 | 6,186 |
| Redfin Corp.* | 220 | 1,563 | FormFactor, Inc.* | 155 | 6,670 |
| RMR Group, Inc. (The), Class A | 31 | 759 | Ichor Holdings Ltd.* | 57 | 2,440 |
| St Joe Co. (The) | 69 | 3,717 | Impinj, Inc.* | 47 | 5,133 |
| Star Holdings* | 26 | 324 | indie Semiconductor, Inc., Class A* | 303 | 1,876 |
| Stratus Properties, Inc.* | 11 | 240 | inTEST Corp.* | 24 | 280 |
| Tejon Ranch Co.* | 42 | 698 | Kulicke & Soffa Industries, Inc. | 112 | 5,333 |
| Transcontinental Realty Investors, Inc.* | 3 | 117 | MACOM Technology Solutions Holdings, Inc.* | 109 | 9,628 |
| | | 35,502 | Maxon Solar Technologies Ltd.* | 59 | 237 |
| <i>Residential REITs — 0.1%</i> | | | MaxLinear, Inc., Class A* | 153 | 2,974 |
| Apartment Investment and Management Co., Class A, REIT* | 294 | 2,170 | Navitas Semiconductor Corp., Class A* | 220 | 1,351 |
| BRT Apartments Corp., REIT | 24 | 371 | NVE Corp. | 10 | 836 |
| Centerspace, REIT | 30 | 1,668 | Onto Innovation, Inc.* | 99 | 18,232 |
| Clipper Realty, Inc., REIT | 23 | 108 | PDF Solutions, Inc.* | 62 | 2,107 |
| Elme Communities, REIT | 177 | 2,280 | Photronics, Inc.* | 123 | 3,541 |
| Independence Realty Trust, Inc., REIT | 454 | 6,647 | Power Integrations, Inc. | 114 | 8,146 |
| NexPoint Residential Trust, Inc., REIT | 45 | 1,314 | Rambus, Inc.* | 219 | 12,974 |
| UMH Properties, Inc., REIT | 120 | 1,848 | Semtech Corp.* | 129 | 2,735 |
| Veris Residential, Inc., REIT | 159 | 2,321 | Silicon Laboratories, Inc.* | 64 | 8,803 |
| | | 18,727 | SiTime Corp.* | 35 | 3,237 |
| <i>Retail REITs — 0.2%</i> | | | SkyWater Technology, Inc.* | 37 | 428 |
| Acadia Realty Trust, REIT | 188 | 3,081 | SMART Global Holdings, Inc.* | 97 | 2,063 |
| Alexander's, Inc., REIT | 4 | 884 | Synaptics, Inc.* | 79 | 7,908 |
| CBL & Associates Properties, Inc., REIT | 54 | 1,245 | Transphorm, Inc.* | 59 | 284 |
| Getty Realty Corp., REIT | 96 | 2,531 | Ultra Clean Holdings, Inc.* | 89 | 3,845 |
| InvenTrust Properties Corp., REIT | 137 | 3,459 | Veeco Instruments, Inc.* | 102 | 3,693 |
| Kite Realty Group Trust, REIT | 438 | 9,378 | | | 153,914 |
| Macerich Co. (The), REIT | 435 | 7,138 | <i>Software — 1.1%</i> | | |
| NETSTREIT Corp., REIT | 139 | 2,337 | 8x8, Inc.* | 242 | 685 |
| Phillips Edison & Co., Inc., REIT | 237 | 8,466 | A10 Networks, Inc. | 142 | 1,890 |
| Retail Opportunity Investments Corp., REIT | 248 | 3,207 | ACI Worldwide, Inc.* | 218 | 7,174 |
| | | | Adeia, Inc. | 215 | 2,438 |
| | | | Agilysys, Inc.* | 40 | 3,112 |
| | | | Alarm.com Holdings, Inc.* | 96 | 7,266 |
| | | | Alkami Technology, Inc.* | 81 | 2,021 |

| Investments | Shares | Value | Investments | Shares | Value |
|---|--------|----------|--|--------|-----------|
| Common Stocks (continued) | | | Common Stocks (continued) | | |
| Altair Engineering, Inc., Class A* | 109 | \$ 9,274 | Qualys, Inc.* | 75 | \$ 12,889 |
| American Software, Inc., Class A | 65 | 729 | Rapid7, Inc.* | 122 | 7,147 |
| Amplitude, Inc., Class A* | 136 | 1,613 | Red Violet, Inc.* | 22 | 393 |
| Appfolio, Inc., Class A* | 39 | 9,441 | Rimini Street, Inc.* | 105 | 339 |
| Appian Corp., Class A* | 83 | 2,893 | Riot Platforms, Inc.* | 383 | 5,408 |
| Asana, Inc., Class A* | 163 | 3,211 | Sapiens International Corp. NV | 62 | 1,908 |
| Aurora Innovation, Inc., Class A* | 682 | 1,732 | SEMrush Holdings, Inc., Class A* | 63 | 786 |
| AvePoint, Inc.* | 299 | 2,392 | SolarWinds Corp.* | 102 | 1,218 |
| Bit Digital, Inc.* | 177 | 460 | SoundHound AI, Inc., Class A* | 277 | 2,055 |
| Blackbaud, Inc.* | 88 | 6,088 | SoundThinking, Inc.* | 19 | 330 |
| BlackLine, Inc.* | 115 | 6,524 | Sprinklr, Inc., Class A* | 212 | 2,762 |
| Box, Inc., Class A* | 284 | 7,324 | Sprout Social, Inc., Class A* | 96 | 5,935 |
| Braze, Inc., Class A* | 105 | 5,974 | SPS Commerce, Inc.* | 74 | 13,702 |
| C3.ai, Inc., Class A* | 164 | 6,063 | Tenable Holdings, Inc.* | 230 | 11,077 |
| Cerence, Inc.* | 81 | 1,207 | Terawulf, Inc.* | 298 | 559 |
| Cipher Mining, Inc.* | 85 | 252 | Varonis Systems, Inc., Class B* | 219 | 11,125 |
| Cleanspark, Inc.* | 301 | 5,033 | Verint Systems, Inc.* | 126 | 3,983 |
| Clear Secure, Inc., Class A | 165 | 3,176 | Veritone, Inc.* | 53 | 121 |
| CommVault Systems, Inc.* | 89 | 8,518 | Viant Technology, Inc., Class A* | 29 | 264 |
| Consensus Cloud Solutions, Inc.* | 39 | 621 | Weave Communications, Inc.* | 67 | 840 |
| CoreCard Corp.* | 15 | 191 | Workiva, Inc., Class A* | 100 | 8,612 |
| CS Disco, Inc.* | 45 | 300 | Xperi, Inc.* | 87 | 954 |
| CXApp, Inc.* | 4 | 12 | Yext, Inc.* | 215 | 1,273 |
| Digimarc Corp.* | 29 | 1,017 | Zeta Global Holdings Corp., Class A* | 279 | 2,929 |
| Digital Turbine, Inc.* | 192 | 609 | Zuora, Inc., Class A* | 268 | 2,165 |
| Domo, Inc., Class B* | 64 | 737 | | | 308,731 |
| E2open Parent Holdings, Inc.* | 342 | 1,447 | <i>Specialized REITs — 0.1%</i> | | |
| eGain Corp.* | 42 | 257 | Farmland Partners, Inc., REIT | 90 | 1,062 |
| Enfusion, Inc., Class A* | 76 | 659 | Four Corners Property Trust, Inc., REIT | 182 | 4,401 |
| Envestnet, Inc.* | 101 | 5,205 | Gladstone Land Corp., REIT | 67 | 871 |
| Everbridge, Inc.* | 82 | 2,318 | Outfront Media, Inc., REIT | 297 | 4,268 |
| EverCommerce, Inc.* | 47 | 460 | PotlatchDeltic Corp., REIT | 159 | 7,188 |
| Expensify, Inc., Class A* | 111 | 231 | Safehold, Inc., REIT | 98 | 1,972 |
| Freshworks, Inc., Class A* | 326 | 6,663 | Uniti Group, Inc., REIT | 479 | 2,807 |
| Instructure Holdings, Inc.* | 39 | 894 | | | 22,569 |
| Intapp, Inc.* | 56 | 2,197 | <i>Specialty Retail — 0.5%</i> | | |
| InterDigital, Inc. | 53 | 5,672 | 1-800-Flowers.com, Inc., Class A* | 52 | 542 |
| Jamf Holding Corp.* | 142 | 2,555 | Aaron's Co., Inc. (The) | 61 | 473 |
| Kaltura, Inc.* | 169 | 225 | Abercrombie & Fitch Co., Class A* | 98 | 12,520 |
| LivePerson, Inc.* | 158 | 201 | Academy Sports & Outdoors, Inc. | 145 | 10,834 |
| LiveRamp Holdings, Inc.* | 132 | 4,617 | American Eagle Outfitters, Inc. | 368 | 8,740 |
| Marathon Digital Holdings, Inc.* | 428 | 11,085 | America's Car-Mart, Inc.* | 12 | 808 |
| Matterport, Inc.* | 514 | 1,090 | Arko Corp. | 163 | 1,064 |
| MeridianLink, Inc.* | 53 | 1,005 | Asbury Automotive Group, Inc.* | 42 | 8,771 |
| MicroStrategy, Inc., Class A* | 25 | 25,571 | BARK, Inc.* | 268 | 322 |
| Mitek Systems, Inc.* | 88 | 1,022 | Beyond, Inc.* | 91 | 3,051 |
| Model N, Inc.* | 76 | 1,867 | Big 5 Sporting Goods Corp. | 43 | 206 |
| N-able, Inc.* | 141 | 1,899 | Boot Barn Holdings, Inc.* | 60 | 5,550 |
| NextNav, Inc.* | 111 | 475 | Buckle, Inc. (The) | 61 | 2,497 |
| Olo, Inc., Class A* | 208 | 1,211 | Build-A-Bear Workshop, Inc. | 26 | 622 |
| ON24, Inc. | 62 | 435 | Caleres, Inc. | 68 | 2,625 |
| OneSpan, Inc.* | 81 | 778 | | | |
| PagerDuty, Inc.* | 182 | 4,397 | | | |
| PowerSchool Holdings, Inc., Class A* | 113 | 2,361 | | | |
| Progress Software Corp. | 88 | 4,696 | | | |
| PROS Holdings, Inc.* | 90 | 3,217 | | | |
| Q2 Holdings, Inc.* | 114 | 5,270 | | | |

| Investments | Shares | Value | Investments | Shares | Value |
|--|--------|----------|--|--------|----------|
| Common Stocks (continued) | | | Common Stocks (continued) | | |
| Camping World Holdings, Inc., Class A | 84 | \$ 2,242 | Xerox Holdings Corp. | 235 | \$ 4,383 |
| CarParts.com, Inc.* | 109 | 278 | | | 91,159 |
| Carvana Co., Class A* | 193 | 14,655 | <i>Textiles, Apparel & Luxury Goods — 0.1%</i> | | |
| Cato Corp. (The), Class A | 35 | 231 | Allbirds, Inc., Class A* | 195 | 178 |
| Children's Place, Inc. (The)* | 24 | 462 | Figs, Inc., Class A* | 257 | 1,344 |
| Designer Brands, Inc., Class A | 87 | 919 | Fossil Group, Inc.* | 97 | 103 |
| Destination XL Group, Inc.* | 113 | 451 | G-III Apparel Group Ltd.* | 83 | 2,761 |
| Duluth Holdings, Inc., Class B* | 27 | 129 | Hanesbrands, Inc.* | 708 | 3,823 |
| Envela Corp.* | 15 | 65 | Kontoor Brands, Inc. | 113 | 6,679 |
| EVgo, Inc., Class A* | 208 | 616 | Movado Group, Inc. | 31 | 890 |
| Foot Locker, Inc. | 165 | 5,681 | Oxford Industries, Inc. | 30 | 3,042 |
| Genesco, Inc.* | 22 | 702 | Rocky Brands, Inc. | 14 | 349 |
| Group 1 Automotive, Inc. | 27 | 7,308 | Steven Madden Ltd. | 151 | 6,466 |
| GrowGeneration Corp.* | 118 | 253 | Vera Bradley, Inc.* | 53 | 413 |
| Guess?, Inc. | 57 | 1,447 | Wolverine World Wide, Inc. | 156 | 1,587 |
| Haverty Furniture Cos., Inc. | 29 | 995 | | | 27,635 |
| Hibbett, Inc. | 25 | 2,049 | <i>Tobacco — 0.0%(a)</i> | | |
| J Jill, Inc.* | 9 | 225 | Ispire Technology, Inc.* | 36 | 364 |
| Lands' End, Inc.* | 30 | 292 | Turning Point Brands, Inc. | 34 | 860 |
| Lazydays Holdings, Inc.* | 15 | 60 | Universal Corp. | 48 | 2,305 |
| Leslie's, Inc.* | 357 | 2,820 | Vector Group Ltd. | 292 | 3,259 |
| MarineMax, Inc.* | 43 | 1,428 | | | 6,788 |
| Monro, Inc. | 63 | 2,115 | <i>Trading Companies & Distributors — 0.4%</i> | | |
| National Vision Holdings, Inc.* | 156 | 3,650 | Alta Equipment Group, Inc. | 46 | 528 |
| ODP Corp. (The)* | 65 | 3,671 | Applied Industrial Technologies, Inc. | 78 | 14,811 |
| OneWater Marine, Inc., Class A* | 23 | 598 | Beacon Roofing Supply, Inc.* | 127 | 10,908 |
| PetMed Express, Inc. | 41 | 207 | BlueLinx Holdings, Inc.* | 17 | 2,156 |
| Rent the Runway, Inc., Class A* | 100 | 41 | Boise Cascade Co. | 80 | 10,873 |
| Revolve Group, Inc., Class A* | 83 | 1,820 | Custom Truck One Source, Inc.* | 114 | 732 |
| Sally Beauty Holdings, Inc.* | 216 | 2,728 | Distribution Solutions Group, Inc.* | 20 | 628 |
| Shoe Carnival, Inc. | 37 | 1,212 | DNOW, Inc.* | 214 | 3,028 |
| Signet Jewelers Ltd. | 90 | 9,158 | DXP Enterprises, Inc.* | 27 | 959 |
| Sleep Number Corp.* | 43 | 710 | EVI Industries, Inc. | 10 | 215 |
| Sonic Automotive, Inc., Class A | 29 | 1,523 | FTAI Aviation Ltd. | 200 | 11,258 |
| Sportsman's Warehouse Holdings, Inc.* | 75 | 271 | GATX Corp. | 71 | 9,006 |
| Stitch Fix, Inc., Class A* | 172 | 556 | Global Industrial Co. | 26 | 1,140 |
| ThredUp, Inc., Class A* | 144 | 288 | GMS, Inc.* | 83 | 7,413 |
| Tile Shop Holdings, Inc.* | 58 | 403 | H&E Equipment Services, Inc. | 65 | 3,672 |
| Tilly's, Inc., Class A* | 45 | 346 | Herc Holdings, Inc. | 57 | 9,045 |
| Torrid Holdings, Inc.* | 24 | 121 | Hudson Technologies, Inc.* | 88 | 1,289 |
| Upbound Group, Inc. | 111 | 3,747 | Karat Packaging, Inc. | 14 | 414 |
| Urban Outfitters, Inc.* | 128 | 5,318 | McGrath RentCorp | 50 | 6,224 |
| Warby Parker, Inc., Class A* | 170 | 2,161 | MRC Global, Inc.* | 169 | 1,949 |
| Winmark Corp. | 6 | 2,277 | Rush Enterprises, Inc., Class A | 124 | 6,039 |
| Zumiez, Inc.* | 32 | 564 | Rush Enterprises, Inc., Class B | 18 | 908 |
| | | 145,418 | Textainer Group Holdings Ltd. | 81 | 4,042 |
| <i>Technology Hardware, Storage & Peripherals — 0.3%</i> | | | Titan Machinery, Inc.* | 41 | 1,034 |
| CompoSecure, Inc.* | 33 | 160 | Transcat, Inc.* | 16 | 1,683 |
| Corsair Gaming, Inc.* | 74 | 958 | Willis Lease Finance Corp.* | 6 | 287 |
| CPI Card Group, Inc.* | 9 | 170 | Xometry, Inc., Class A* | 68 | 1,330 |
| Eastman Kodak Co.* | 115 | 614 | | | 111,571 |
| Immersion Corp. | 63 | 425 | <i>Water Utilities — 0.1%</i> | | |
| Intevac, Inc.* | 52 | 201 | American States Water Co. | 75 | 5,356 |
| IonQ, Inc.* | 323 | 3,346 | | | |
| Super Micro Computer, Inc.* | 93 | 80,549 | | | |
| Turtle Beach Corp.* | 33 | 353 | | | |

| Investments | Shares | Value |
|--|--------|-----------|
| Common Stocks (continued) | | |
| Artesian Resources Corp., Class A | 18 | \$ 620 |
| Cadiz, Inc.* | 82 | 238 |
| California Water Service Group | 116 | 5,323 |
| Consolidated Water Co. Ltd. | 30 | 887 |
| Global Water Resources, Inc. | 23 | 298 |
| Middlesex Water Co. | 35 | 1,781 |
| Pure Cycle Corp.* | 39 | 389 |
| SJW Group | 64 | 3,524 |
| York Water Co. (The) | 29 | 1,026 |
| | | 19,442 |
| <i>Wireless Telecommunication Services — 0.0%(a)</i> | | |
| Gogo, Inc.* | 133 | 1,085 |
| Spok Holdings, Inc. | 36 | 647 |
| Telephone and Data Systems, Inc. | 199 | 3,045 |
| Tingo Group, Inc.* | 277 | — |
| | | 4,777 |
| Total Common Stocks (Cost \$4,029,527) | | |
| | | 5,153,660 |

| | Number of Rights | |
|---|---------------------|----|
| Rights — 0.0%(a) | | |
| <i>Biotechnology — 0.0%(a)</i> | | |
| Aduro Biotech, Inc., CVR*(c) (d)(e) | 39 | — |
| Cartesian Therapeutics, Inc., expiring 5/3/2024*(c)(d) | 263 | 47 |
| Chinook Therape, CVR*(c)(d) | 118 | — |
| Tobira Therapeutics, Inc., CVR*(c)(d) | 10 | — |
| Total Rights (Cost 146) | | 47 |

Securities Lending Reinvestments (f) — 0.0% (a)

| Investment Companies — 0.0% (a) | Shares | Principal Amount |
|--|--------|---------------------|
| Invesco Government & Agency Portfolio, Institutional Class 5.25% (g) (Cost \$44) | 44 | 44 |

Short-Term Investments — 78.3%

Repurchase Agreements (h) — 9.5%

| | | |
|---|--------------|-----------|
| Repurchase Agreements with various counterparties, rates 5.2% - 5.3%, dated 2/29/2024, due 3/1/2024, total to be received \$2,688,945 (Cost \$2,688,548) | \$ 2,688,548 | 2,688,548 |
|---|--------------|-----------|

| Investments | Principal Amount | Value |
|---|---------------------|----------------------|
| Repurchase Agreements (h) (continued) | | |
| U.S. Treasury Obligations — 68.8% | | |
| U.S. Treasury Bills | | |
| 5.28%, 5/2/2024 (i) (Cost \$19,404,128) | \$ 19,580,000 | \$ 19,413,795 |
| Total Short-Term Investments (Cost \$22,092,676) | | 22,102,343 |
| Total Investments — 96.6% (Cost \$26,122,393) | | 27,256,094 |
| Other assets less liabilities — 3.4% | | 971,029 |
| Net Assets — 100.0% | | \$ 28,227,123 |

* Non-income producing security.

- (a) Represents less than 0.05% of net assets.
(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) 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 \$47, which represents approximately 0.00% of net assets of the Fund.
(d) Illiquid security.
(e) 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 \$0, collateralized in the form of cash with a value of \$44 that was reinvested in the securities shown in the Securities Lending Reinvestment section of the Schedule of Portfolio Investments.
(f) The security was purchased with cash collateral held from securities on loan at February 29, 2024. The total value of securities purchased was \$44.
(g) Rate shown is the 7-day yield as of February 29, 2024.
(h) 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.
(i) The rate shown was the current yield as of February 29, 2024.

Abbreviations

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

Futures Contracts Sold

Hedge Replication ETF had the following open short futures contracts as of February 29, 2024:

| | Number of Contracts | Expiration Date | Trading Currency | Notional Amount | Value and Unrealized Appreciation |
|-------------|--------------------------------|------------------------|-----------------------------|------------------------|--|
| E-Mini Euro | 35 | 3/18/2024 | U.S. Dollar | \$ 2,365,781 | \$ 6,753 |

Swap Agreements

Hedge Replication ETF had the following open non-exchange traded total return swap agreements as of February 29, 2024:

| Notional Amount (\$) | Termination Date^a | Counterparty | Rate Paid (Received)^b | Reference Instrument | Value and Unrealized Appreciation/ (Depreciation) (\$) |
|-------------------------------------|---|---|---|---|---|
| 251,898 | 3/6/2025 | Morgan Stanley & Co. International plc | 5.78% | iShares [®] MSCI Emerging Markets ETF | (2,435) |
| (2,288,225) | 11/14/2024 | Societe Generale | (5.68)% | S&P 500 [®] Total Return Index | (423,121) |
| 32,877 | 11/14/2024 | Societe Generale | 5.88% | Russell 2000 [®] Total Return Index | (3,903) |
| 1,142,908 | 3/6/2024 | Societe Generale | 5.28% | iShares [®] MSCI Emerging Markets ETF | 101,447 |
| 1,763,639 | 11/14/2024 | Societe Generale | 6.03% | iShares [®] MSCI EAFE ETF | 159,907 |
| 651,199 | | | | Russell 2000 [®] Total Return Index | (165,670) |
| 59,590 | 11/7/2024 | UBS AG | 5.33% | iShares [®] MSCI Emerging Markets ETF | 3,111 |
| 361,192 | 11/6/2025 | UBS AG | 5.13% | iShares [®] MSCI EAFE ETF | 13,604 |
| 1,160,490 | 4/8/2024 | UBS AG | 5.53% | | 575,520 |
| 1,581,272 | | | | | 592,235 |
| 2,484,369 | | | | | 424,130 |
| | | | | Total Unrealized Appreciation | 853,589 |
| | | | | Total Unrealized Depreciation | (429,459) |

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

^b 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 | Investments | Principal Amount | Value |
|---|------------------|------------|--|------------------|------------|
| Corporate Bonds — 95.2% | | | Corporate Bonds (continued) | | |
| <i>Aerospace & Defense — 3.5%</i> | | | EMRLD Borrower LP | | |
| Bombardier, Inc. | | | 6.63%, 12/15/2030 (a) | \$ 809,000 | \$ 811,743 |
| 7.88%, 4/15/2027 (a) | \$ 980,000 | \$ 981,245 | Smyrna Ready Mix Concrete LLC | | |
| Rolls-Royce plc | | | 6.00%, 11/1/2028 (a) | 479,000 | 464,546 |
| 5.75%, 10/15/2027 (a) | 436,000 | 435,031 | 8.88%, 11/15/2031 (a) | 628,000 | 664,924 |
| Spirit AeroSystems, Inc. | | | Standard Industries, Inc. | | |
| 9.75%, 11/15/2030 (a) | 395,000 | 423,174 | 4.38%, 7/15/2030 (a) | 642,000 | 571,883 |
| TransDigm, Inc. | | | 3.38%, 1/15/2031 (a) | 374,000 | 309,894 |
| 5.50%, 11/15/2027 | 1,684,000 | 1,626,400 | | | 3,172,628 |
| 6.63%, 3/1/2032 (a) | 500,000 | 503,547 | <i>Capital Markets — 0.4%</i> | | |
| Triumph Group, Inc. | | | Coinbase Global, Inc. | | |
| 9.00%, 3/15/2028 (a) | 463,000 | 484,087 | 3.38%, 10/1/2028 (a) | 384,000 | 324,381 |
| | | 4,453,484 | Compass Group Diversified Holdings LLC | | |
| <i>Automobile Components — 2.0%</i> | | | 5.25%, 4/15/2029 (a) | 246,000 | 231,210 |
| Allison Transmission, Inc. | | | | | 555,591 |
| 3.75%, 1/30/2031 (a) | 344,000 | 297,431 | <i>Chemicals — 1.4%</i> | | |
| Clarios Global LP | | | Olympus Water US Holding Corp. | | |
| 8.50%, 5/15/2027 (a) | 737,000 | 740,815 | 9.75%, 11/15/2028 (a)(b) | 662,000 | 703,427 |
| Icahn Enterprises LP | | | SCIH Salt Holdings, Inc. | | |
| 6.25%, 5/15/2026 | 821,000 | 800,065 | 4.88%, 5/1/2028 (a) | 443,000 | 404,791 |
| 5.25%, 5/15/2027 | 69,000 | 63,455 | Tronox, Inc. | | |
| Tenneco, Inc. | | | 4.63%, 3/15/2029 (a) | 332,000 | 293,859 |
| 8.00%, 11/17/2028 (a) | 748,000 | 681,615 | WR Grace Holdings LLC | | |
| | | 2,583,381 | 5.63%, 8/15/2029 (a) | 370,000 | 324,502 |
| <i>Automobiles — 0.3%</i> | | | | | 1,726,579 |
| Aston Martin Capital Holdings Ltd. | | | <i>Commercial Services & Supplies — 3.2%</i> | | |
| 10.50%, 11/30/2025 (a)(b) | 356,000 | 360,890 | Allied Universal Holdco LLC | | |
| <i>Banks — 0.7%</i> | | | 6.63%, 7/15/2026 (a) | 985,000 | 982,405 |
| UniCredit SpA | | | GFL Environmental, Inc. | | |
| (USD ICE Swap Rate 5 Year + 4.91%), 7.30%, 4/2/2034 (a)(c) | 576,000 | 587,533 | 6.75%, 1/15/2031 (a) | 286,000 | 292,526 |
| (US Treasury Yield Curve Rate T Note Constant Maturity 5 Year + 4.75%), 5.46%, 6/30/2035 (a)(c) | 300,000 | 276,993 | Madison IAQ LLC | | |
| | | 864,526 | 5.88%, 6/30/2029 (a) | 410,000 | 366,251 |
| <i>Broadline Retail — 0.5%</i> | | | Neptune Bidco US, Inc. | | |
| NMG Holding Co., Inc. | | | 9.29%, 4/15/2029 (a) | 1,023,000 | 962,626 |
| 7.13%, 4/1/2026 (a) | 354,000 | 347,210 | Prime Security Services Borrower LLC | | |
| Rakuten Group, Inc. | | | 5.75%, 4/15/2026 (a) | 883,000 | 875,376 |
| (US Treasury Yield Curve Rate T Note Constant Maturity 5 Year + 4.96%), 6.25%, 4/22/2031 (a)(c)(d) | 421,000 | 301,015 | Vericast Corp. | | |
| | | 648,225 | 11.00%, 9/15/2026 (a) | 522,000 | 547,562 |
| <i>Building Products — 2.5%</i> | | | | | 4,026,746 |
| Builders FirstSource, Inc. | | | <i>Communications Equipment — 0.3%</i> | | |
| 4.25%, 2/1/2032 (a) | 398,000 | 349,638 | CommScope, Inc. | | |
| | | | 4.75%, 9/1/2029 (a)(b) | 495,000 | 342,788 |
| | | | <i>Construction & Engineering — 0.4%</i> | | |
| | | | Brand Industrial Services, Inc. | | |
| | | | 10.38%, 8/1/2030 (a) | 500,000 | 531,715 |
| | | | <i>Consumer Staples Distribution & Retail — 1.3%</i> | | |
| | | | Albertsons Cos., Inc. | | |
| | | | 4.63%, 1/15/2027 (a) | 171,000 | 164,849 |
| | | | 3.50%, 3/15/2029 (a) | 711,000 | 633,480 |

| <u>Investments</u> | <u>Principal Amount</u> | <u>Value</u> |
|--|-------------------------|--------------|
| Corporate Bonds (continued) | | |
| Performance Food Group, Inc. 4.25%, 8/1/2029 (a) | \$ 993,000 | \$ 901,992 |
| | | 1,700,321 |
| <i>Containers & Packaging — 3.3%</i> | | |
| Ardagh Metal Packaging Finance USA LLC 4.00%, 9/1/2029 (a) | 424,000 | 344,349 |
| Ardagh Packaging Finance plc 4.13%, 8/15/2026 (a)(b) | 372,000 | 343,185 |
| Ball Corp. 6.00%, 6/15/2029 | 497,000 | 499,411 |
| 2.88%, 8/15/2030 | 293,000 | 248,057 |
| Clydesdale Acquisition Holdings, Inc. 8.75%, 4/15/2030 (a) | 457,000 | 434,989 |
| Mauser Packaging Solutions Holding Co. 7.88%, 8/15/2026 (a) | 1,285,000 | 1,302,202 |
| 9.25%, 4/15/2027 (a) | 334,000 | 324,808 |
| Pactiv Evergreen Group Issuer, Inc. 4.00%, 10/15/2027 (a) | 330,000 | 307,395 |
| Trivium Packaging Finance BV 5.50%, 8/15/2026 (a)(e) | 367,000 | 357,878 |
| | | 4,162,274 |
| <i>Diversified Consumer Services — 0.3%</i> | | |
| Wand NewCo 3, Inc. 7.63%, 1/30/2032 (a) | 350,000 | 358,740 |
| <i>Diversified REITs — 1.0%</i> | | |
| Uniti Group LP REIT, 10.50%, 2/15/2028 (a) | 843,000 | 873,801 |
| REIT, 6.50%, 2/15/2029 (a) | 500,000 | 382,620 |
| | | 1,256,421 |
| <i>Diversified Telecommunication Services — 6.1%</i> | | |
| Altice France SA 5.13%, 7/15/2029 (a) | 889,000 | 671,258 |
| 5.50%, 10/15/2029 (a) | 827,000 | 626,194 |
| CCO Holdings LLC 4.75%, 3/1/2030 (a) | 491,000 | 417,350 |
| 4.25%, 2/1/2031 (a) | 1,942,000 | 1,562,816 |
| Frontier Communications Holdings LLC 5.00%, 5/1/2028 (a) | 52,000 | 48,125 |
| 8.75%, 5/15/2030 (a) | 879,000 | 896,092 |
| Iliad Holding SASU 6.50%, 10/15/2026 (a) | 491,000 | 485,440 |
| Intelsat Jackson Holdings SA 6.50%, 3/15/2030 (a) | 1,144,000 | 1,064,357 |
| Level 3 Financing, Inc. 4.25%, 7/1/2028 (a) | 478,000 | 227,050 |
| Lumen Technologies, Inc. 4.00%, 2/15/2027 (a) | 406,000 | 244,449 |
| Virgin Media Secured Finance plc 5.50%, 5/15/2029 (a) | 353,000 | 330,758 |
| Windstream Escrow LLC 7.75%, 8/15/2028 (a) | 511,000 | 477,067 |

| <u>Investments</u> | <u>Principal Amount</u> | <u>Value</u> |
|---|-------------------------|--------------|
| Corporate Bonds (continued) | | |
| Zayo Group Holdings, Inc. 4.00%, 3/1/2027 (a)(b) | \$ 501,000 | \$ 417,082 |
| 6.13%, 3/1/2028 (a) | 456,000 | 346,587 |
| | | 7,814,625 |
| <i>Electric Utilities — 2.2%</i> | | |
| Electricite de France SA (US Treasury Yield Curve Rate T Note Constant Maturity 5 Year + 5.41%), 9.13%, 3/15/2033 (a)(c)(d) | 570,000 | 632,467 |
| NRG Energy, Inc. 3.63%, 2/15/2031 (a) | 456,000 | 382,985 |
| PG&E Corp. 5.00%, 7/1/2028 (b) | 64,000 | 61,043 |
| 5.25%, 7/1/2030 | 622,000 | 584,717 |
| Vistra Operations Co. LLC 5.00%, 7/31/2027 (a) | 849,000 | 813,823 |
| 7.75%, 10/15/2031 (a) | 300,000 | 310,543 |
| | | 2,785,578 |
| <i>Electrical Equipment — 0.3%</i> | | |
| Sensata Technologies BV 4.00%, 4/15/2029 (a) | 361,000 | 327,385 |
| <i>Energy Equipment & Services — 1.1%</i> | | |
| Transocean, Inc. 8.75%, 2/15/2030 (a) | 228,600 | 234,730 |
| Valaris Ltd. 8.38%, 4/30/2030 (a) | 506,000 | 518,841 |
| Weatherford International Ltd. 8.63%, 4/30/2030 (a) | 592,000 | 613,777 |
| | | 1,367,348 |
| <i>Entertainment — 0.6%</i> | | |
| Live Nation Entertainment, Inc. 6.50%, 5/15/2027 (a) | 443,000 | 446,837 |
| ROBLOX Corp. 3.88%, 5/1/2030 (a) | 360,000 | 314,388 |
| | | 761,225 |
| <i>Financial Services — 3.6%</i> | | |
| Block, Inc. 2.75%, 6/1/2026 | 633,000 | 590,475 |
| GTCR W-2 Merger Sub LLC 7.50%, 1/15/2031 (a) | 1,000,000 | 1,043,170 |
| Jefferies Finance LLC 5.00%, 8/15/2028 (a) | 316,000 | 284,184 |
| Midcap Financial Issuer Trust 6.50%, 5/1/2028 (a) | 394,000 | 360,609 |
| MPH Acquisition Holdings LLC 5.50%, 9/1/2028 (a) | 335,000 | 293,963 |
| Nationstar Mortgage Holdings, Inc. 7.13%, 2/1/2032 (a) | 500,000 | 491,923 |
| NCR Atleos Corp. 9.50%, 4/1/2029 (a) | 550,000 | 581,787 |



| Investments | Principal Amount | Value |
|--|------------------|------------|
| Corporate Bonds (continued) | | |
| Rocket Mortgage LLC | | |
| 2.88%, 10/15/2026 (a) | \$ 165,000 | \$ 151,800 |
| 3.88%, 3/1/2031 (a) | 932,000 | 796,860 |
| | | 4,594,771 |
| <i>Food Products — 1.0%</i> | | |
| Darling Ingredients, Inc. | | |
| 6.00%, 6/15/2030 (a) | 336,000 | 331,095 |
| Post Holdings, Inc. | | |
| 4.63%, 4/15/2030 (a) | 1,036,000 | 942,782 |
| | | 1,273,877 |
| <i>Ground Transportation — 1.0%</i> | | |
| EquipmentShare.com, Inc. | | |
| 9.00%, 5/15/2028 (a)(b) | 419,000 | 429,508 |
| Hertz Corp. (The) | | |
| 5.00%, 12/1/2029 (a)(b) | 366,000 | 278,526 |
| Uber Technologies, Inc. | | |
| 7.50%, 9/15/2027 (a) | 250,000 | 255,743 |
| 4.50%, 8/15/2029 (a) | 364,000 | 340,832 |
| | | 1,304,609 |
| <i>Health Care Equipment & Supplies — 2.1%</i> | | |
| Avantor Funding, Inc. | | |
| 4.63%, 7/15/2028 (a) | 521,000 | 491,772 |
| Medline Borrower LP | | |
| 3.88%, 4/1/2029 (a) | 1,096,000 | 981,707 |
| 5.25%, 10/1/2029 (a) | 1,239,000 | 1,146,059 |
| | | 2,619,538 |
| <i>Health Care Providers & Services — 5.0%</i> | | |
| Community Health Systems, Inc. | | |
| 5.63%, 3/15/2027 (a) | 822,000 | 752,093 |
| 5.25%, 5/15/2030 (a) | 576,000 | 459,572 |
| DaVita, Inc. | | |
| 4.63%, 6/1/2030 (a) | 884,000 | 777,697 |
| 3.75%, 2/15/2031 (a) | 687,000 | 564,596 |
| LifePoint Health, Inc. | | |
| 11.00%, 10/15/2030 (a) | 477,000 | 504,568 |
| Select Medical Corp. | | |
| 6.25%, 8/15/2026 (a) | 469,000 | 467,815 |
| Star Parent, Inc. | | |
| 9.00%, 10/1/2030 (a) | 453,000 | 478,109 |
| Tenet Healthcare Corp. | | |
| 4.88%, 1/1/2026 | 919,000 | 918,095 |
| 6.13%, 10/1/2028 | 907,000 | 897,236 |
| 6.13%, 6/15/2030 | 500,000 | 495,176 |
| | | 6,314,957 |
| <i>Health Care REITs — 0.2%</i> | | |
| MPT Operating Partnership LP | | |
| REIT, 3.50%, 3/15/2031 | 441,000 | 295,472 |
| <i>Health Care Technology — 0.4%</i> | | |
| IQVIA, Inc. | | |
| 5.00%, 5/15/2027 (a) | 562,000 | 547,167 |

| Investments | Principal Amount | Value |
|---|------------------|------------|
| Corporate Bonds (continued) | | |
| <i>Hotel & Resort REITs — 0.4%</i> | | |
| Service Properties Trust | | |
| REIT, 8.63%, 11/15/2031 (a) | \$ 520,000 | \$ 549,132 |
| <i>Hotels, Restaurants & Leisure — 8.1%</i> | | |
| 1011778 BC ULC | | |
| 3.88%, 1/15/2028 (a) | 358,000 | 333,051 |
| 4.00%, 10/15/2030 (a) | 1,062,000 | 933,248 |
| Caesars Entertainment, Inc. | | |
| 7.00%, 2/15/2030 (a) | 1,562,000 | 1,600,214 |
| Carnival Corp. | | |
| 5.75%, 3/1/2027 (a) | 1,093,000 | 1,079,329 |
| 4.00%, 8/1/2028 (a) | 1,042,000 | 961,050 |
| Cedar Fair LP | | |
| 5.50%, 5/1/2025 (a) | 362,000 | 360,797 |
| Churchill Downs, Inc. | | |
| 5.75%, 4/1/2030 (a) | 500,000 | 480,642 |
| Fertitta Entertainment LLC | | |
| 4.63%, 1/15/2029 (a) | 324,000 | 294,017 |
| 6.75%, 1/15/2030 (a) | 417,000 | 368,321 |
| Hilton Domestic Operating Co., Inc. | | |
| 3.63%, 2/15/2032 (a) | 674,000 | 575,772 |
| Mohegan Tribal Gaming Authority | | |
| 8.00%, 2/1/2026 (a) | 486,000 | 458,055 |
| NCL Corp. Ltd. | | |
| 5.88%, 3/15/2026 (a) | 761,000 | 744,258 |
| Royal Caribbean Cruises Ltd. | | |
| 11.63%, 8/15/2027 (a) | 530,000 | 573,200 |
| 5.50%, 4/1/2028 (a) | 474,000 | 465,335 |
| Wynn Resorts Finance LLC | | |
| 7.13%, 2/15/2031 (a) | 301,000 | 310,917 |
| Yum! Brands, Inc. | | |
| 3.63%, 3/15/2031 | 18,000 | 15,830 |
| 4.63%, 1/31/2032 | 862,000 | 791,313 |
| | | 10,345,349 |
| <i>Independent Power and Renewable Electricity Producers — 1.2%</i> | | |
| Calpine Corp. | | |
| 4.50%, 2/15/2028 (a) | 623,000 | 586,929 |
| 5.13%, 3/15/2028 (a) | 409,000 | 388,832 |
| Talen Energy Supply LLC | | |
| 8.63%, 6/1/2030 (a) | 542,000 | 571,832 |
| | | 1,547,593 |
| <i>Insurance — 3.2%</i> | | |
| Alliant Holdings Intermediate LLC | | |
| 6.75%, 10/15/2027 (a) | 530,000 | 514,908 |
| 7.00%, 1/15/2031 (a) | 498,000 | 494,778 |
| Ardonagh Group Finance Ltd. | | |
| 8.88%, 2/15/2032 (a) | 367,000 | 359,623 |
| Howden UK Refinance plc | | |
| 7.25%, 2/15/2031 (a) | 370,000 | 370,463 |
| HUB International Ltd. | | |
| 7.25%, 6/15/2030 (a) | 178,000 | 181,583 |
| 7.38%, 1/31/2032 (a) | 1,350,000 | 1,354,277 |

| Investments | Principal Amount | Value | Investments | Principal Amount | Value |
|---|------------------|------------|---|------------------|------------|
| Corporate Bonds (continued) | | | Corporate Bonds (continued) | | |
| NFP Corp. 6.88%, 8/15/2028 (a) | \$ 827,000 | \$ 839,899 | VZ Secured Financing BV 5.00%, 1/15/2032 (a) | \$ 598,000 | \$ 512,270 |
| | | 4,115,531 | | | 12,413,002 |
| <i>Machinery — 0.9%</i> | | | <i>Metals & Mining — 1.2%</i> | | |
| Chart Industries, Inc. 7.50%, 1/1/2030 (a) | 596,000 | 614,766 | First Quantum Minerals Ltd. 6.88%, 10/15/2027 (a) | 638,000 | 606,732 |
| TK Elevator US Newco, Inc. 5.25%, 7/15/2027 (a) | 549,000 | 527,340 | 8.63%, 6/1/2031 (a) | 399,000 | 381,051 |
| | | 1,142,106 | Novelis Corp. 4.75%, 1/30/2030 (a) | 624,000 | 569,892 |
| <i>Media — 9.7%</i> | | | | | 1,557,675 |
| AMC Networks, Inc. 4.25%, 2/15/2029 | 440,000 | 284,900 | <i>Oil, Gas & Consumable Fuels — 8.3%</i> | | |
| Clear Channel Outdoor Holdings, Inc. 5.13%, 8/15/2027 (a) | 705,000 | 660,168 | CITGO Petroleum Corp. 7.00%, 6/15/2025 (a) | 359,000 | 358,150 |
| 7.50%, 6/1/2029 (a) | 168,000 | 139,262 | 8.38%, 1/15/2029 (a) | 350,000 | 367,556 |
| CMG Media Corp. 8.88%, 12/15/2027 (a) | 353,000 | 236,388 | Civitas Resources, Inc. 8.38%, 7/1/2028 (a) | 500,000 | 523,167 |
| CSC Holdings LLC 5.75%, 1/15/2030 (a) | 1,261,000 | 734,242 | 8.75%, 7/1/2031 (a) | 481,000 | 511,527 |
| 4.63%, 12/1/2030 (a) | 425,000 | 234,281 | Comstock Resources, Inc. 6.75%, 3/1/2029 (a) | 449,000 | 413,721 |
| Directv Financing LLC 5.88%, 8/15/2027 (a) | 1,413,000 | 1,333,675 | CQP Holdco LP 5.50%, 6/15/2031 (a) | 589,000 | 548,737 |
| DISH DBS Corp. 5.25%, 12/1/2026 (a) | 1,284,000 | 1,028,805 | Crescent Energy Finance LLC 9.25%, 2/15/2028 (a) | 411,000 | 430,108 |
| DISH Network Corp. 11.75%, 11/15/2027 (a) | 1,128,000 | 1,176,111 | DT Midstream, Inc. 4.38%, 6/15/2031 (a) | 873,000 | 785,990 |
| Gray Television, Inc. 5.38%, 11/15/2031 (a) | 458,000 | 295,410 | EnLink Midstream LLC 6.50%, 9/1/2030 (a) | 335,000 | 343,400 |
| iHeartCommunications, Inc. 8.38%, 5/1/2027 | 370,000 | 222,463 | EQM Midstream Partners LP 4.75%, 1/15/2031 (a) | 407,000 | 378,471 |
| News Corp. 3.88%, 5/15/2029 (a) | 313,000 | 282,931 | ITT Holdings LLC 6.50%, 8/1/2029 (a) | 509,000 | 451,774 |
| Nexstar Media, Inc. 5.63%, 7/15/2027 (a) | 503,000 | 477,336 | Kinetik Holdings LP 5.88%, 6/15/2030 (a) | 256,000 | 249,461 |
| 4.75%, 11/1/2028 (a)(b) | 552,000 | 489,792 | New Fortress Energy, Inc. 6.75%, 9/15/2025 (a) | 838,000 | 832,689 |
| Paramount Global (US Treasury Yield Curve Rate T Note Constant Maturity 5 Year + 4.00%), 6.38%, 3/30/2062 (c) | 392,000 | 340,060 | 6.50%, 9/30/2026 (a) | 261,000 | 252,401 |
| Radiate Holdco LLC 6.50%, 9/15/2028 (a) | 343,000 | 166,998 | NGL Energy Operating LLC 8.38%, 2/15/2032 (a) | 491,000 | 498,752 |
| Sirius XM Radio, Inc. 4.00%, 7/15/2028 (a) | 1,101,000 | 991,887 | Permian Resources Operating LLC 7.00%, 1/15/2032 (a) | 300,000 | 308,027 |
| 3.88%, 9/1/2031 (a) | 146,000 | 120,681 | Southwestern Energy Co. 5.38%, 3/15/2030 | 540,000 | 516,106 |
| Stagwell Global LLC 5.63%, 8/15/2029 (a) | 356,000 | 316,527 | 4.75%, 2/1/2032 | 340,000 | 308,845 |
| Sunrise FinCo. I BV 4.88%, 7/15/2031 (a) | 519,000 | 457,820 | Tullow Oil plc 10.25%, 5/15/2026 (a) | 350,000 | 312,582 |
| TEGNA, Inc. 4.63%, 3/15/2028 (b) | 735,000 | 663,337 | Venture Global LNG, Inc. 9.50%, 2/1/2029 (a) | 1,132,000 | 1,207,217 |
| 5.00%, 9/15/2029 | 42,000 | 36,946 | 8.38%, 6/1/2031 (a) | 922,000 | 932,576 |
| Univision Communications, Inc. 6.63%, 6/1/2027 (a) | 862,000 | 835,720 | | | 10,531,257 |
| 8.00%, 8/15/2028 (a) | 373,000 | 374,992 | <i>Passenger Airlines — 3.5%</i> | | |
| | | | Air Canada 3.88%, 8/15/2026 (a) | 403,000 | 381,650 |
| | | | American Airlines, Inc. 5.50%, 4/20/2026 (a) | 1,019,250 | 1,009,949 |
| | | | 5.75%, 4/20/2029 (a) | 967,000 | 945,745 |



| Investments | Principal Amount | Value |
|---|------------------|------------|
| Corporate Bonds (continued) | | |
| Hawaiian Brand Intellectual Property Ltd. | | |
| 5.75%, 1/20/2026 (a) | \$ 418,000 | \$ 394,488 |
| United Airlines, Inc. | | |
| 4.38%, 4/15/2026 (a) | 471,000 | 453,330 |
| 4.63%, 4/15/2029 (a) | 1,116,000 | 1,028,362 |
| VistaJet Malta Finance plc | | |
| 6.38%, 2/1/2030 (a)(b) | 352,000 | 256,960 |
| | | 4,470,484 |
| <i>Pharmaceuticals — 2.0%</i> | | |
| Bausch Health Cos., Inc. | | |
| 4.88%, 6/1/2028 (a) | 615,000 | 350,429 |
| 11.00%, 9/30/2028 (a) | 594,000 | 391,387 |
| Organon & Co. | | |
| 4.13%, 4/30/2028 (a) | 1,939,000 | 1,773,805 |
| 5.13%, 4/30/2031 (a) | 3,000 | 2,571 |
| | | 2,518,192 |
| <i>Software — 4.9%</i> | | |
| AthenaHealth Group, Inc. | | |
| 6.50%, 2/15/2030 (a)(b) | 914,000 | 818,187 |
| Cloud Software Group, Inc. | | |
| 6.50%, 3/31/2029 (a) | 1,719,000 | 1,601,091 |
| 9.00%, 9/30/2029 (a) | 976,000 | 910,895 |
| McAfee Corp. | | |
| 7.38%, 2/15/2030 (a) | 716,000 | 631,913 |
| NCR Voyix Corp. | | |
| 5.13%, 4/15/2029 (a) | 476,000 | 441,261 |
| SS&C Technologies, Inc. | | |
| 5.50%, 9/30/2027 (a) | 777,000 | 757,946 |
| UKG, Inc. | | |
| 6.88%, 2/1/2031 (a) | 500,000 | 505,600 |
| Veritas US, Inc. | | |
| 7.50%, 9/1/2025 (a) | 590,000 | 541,083 |
| | | 6,207,976 |
| <i>Specialized REITs — 1.4%</i> | | |
| Iron Mountain, Inc. | | |
| REIT, 5.25%, 7/15/2030 (a) | 211,000 | 197,423 |
| REIT, 4.50%, 2/15/2031 (a) | 700,000 | 619,101 |
| SBA Communications Corp. | | |
| REIT, 3.88%, 2/15/2027 | 60,000 | 56,614 |
| REIT, 3.13%, 2/1/2029 | 1,099,000 | 972,611 |
| | | 1,845,749 |
| <i>Specialty Retail — 2.2%</i> | | |
| eG Global Finance plc | | |
| 12.00%, 11/30/2028 (a) | 300,000 | 316,725 |
| LCM Investments Holdings II LLC | | |
| 4.88%, 5/1/2029 (a) | 415,000 | 372,716 |
| Michaels Cos., Inc. (The) | | |
| 7.88%, 5/1/2029 (a) | 523,000 | 337,677 |
| PetSmart, Inc. | | |
| 4.75%, 2/15/2028 (a) | 438,000 | 410,483 |
| 7.75%, 2/15/2029 (a) | 393,000 | 388,323 |

| Investments | Principal Amount | Value |
|---|------------------|-----------------------|
| Corporate Bonds (continued) | | |
| Staples, Inc. | | |
| 7.50%, 4/15/2026 (a) | \$ 483,000 | \$ 464,336 |
| 10.75%, 4/15/2027 (a) | 613,000 | 560,895 |
| | | 2,851,155 |
| <i>Trading Companies & Distributors — 2.6%</i> | | |
| Fortress Transportation and Infrastructure Investors LLC | | |
| 5.50%, 5/1/2028 (a) | 365,000 | 349,065 |
| H&E Equipment Services, Inc. | | |
| 3.88%, 12/15/2028 (a) | 410,000 | 369,978 |
| Herc Holdings, Inc. | | |
| 5.50%, 7/15/2027 (a) | 420,000 | 411,090 |
| Imola Merger Corp. | | |
| 4.75%, 5/15/2029 (a) | 826,000 | 765,361 |
| United Rentals North America, Inc. | | |
| 3.88%, 2/15/2031 | 332,000 | 293,820 |
| WESCO Distribution, Inc. | | |
| 7.13%, 6/15/2025 (a) | 223,000 | 224,404 |
| 7.25%, 6/15/2028 (a) | 845,000 | 861,993 |
| | | 3,275,711 |
| <i>Wireless Telecommunication Services — 0.9%</i> | | |
| Vmed O2 UK Financing I plc | | |
| 4.25%, 1/31/2031 (a) | 561,000 | 475,795 |
| 4.75%, 7/15/2031 (a) | 783,000 | 676,991 |
| | | 1,152,786 |
| Total Corporate Bonds (Cost \$125,430,479) | | 121,274,559 |
| Shares | | |
| Securities Lending Reinvestments (f) — 2.6% | | |
| Investment Companies — 2.6% | | |
| Invesco Government & Agency Portfolio, Institutional Class 5.25% (g) | | |
| (Cost \$3,316,505) | 3,316,505 | 3,316,505 |
| Principal Amount | | |
| Short-Term Investments — 3.0% | | |
| Repurchase Agreements (h) — 3.0% | | |
| Repurchase Agreements with various counterparties, rates 5.2% - 5.3%, dated 2/29/2024, due 3/1/2024, total to be received \$3,776,213 | | |
| (Cost \$3,775,660) | 3,775,660 | 3,775,660 |
| Total Investments — 100.8% (Cost \$132,522,644) | | 128,366,724 |
| Liabilities in excess of other assets — (0.8%) | | (959,614) |
| Net Assets — 100.0% | | \$ 127,407,110 |

- (a) Securities exempt from registration under Rule 144A or section 4(2), of the Securities Act of 1933. Under procedures approved by the Board of Trustees, such securities have been determined to be liquid by the investment adviser and may be resold, normally to qualified institutional buyers in transactions exempt from registration.
- (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 \$3,665,607, collateralized in the form of cash with a value of \$3,316,505 that was reinvested in the securities shown in the Securities Lending Reinvestment section of the Schedule of Portfolio Investments and \$491,540 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 \$3,808,045.
- (c) Variable or floating rate security, linked to the referenced benchmark. The interest rate shown is the rate in effect as of February 29, 2024.
- (d) Perpetual security. The rate reflected was the rate in effect on February 29, 2024. The maturity date reflects the next call date.
- (e) Step bond. Interest rate is a fixed rate for an initial period that either resets at a specific date or may reset in the future at a contingent upon predetermined trigger. The interest rate shown was the current rate as of February 29, 2024.
- (f) The security was purchased with cash collateral held from securities on loan at February 29, 2024. The total value of securities purchased was \$3,316,505.
- (g) Rate shown is the 7-day yield as of February 29, 2024.
- (h) 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

| | |
|------|------------------------------|
| ICE | Intercontinental Exchange |
| REIT | Real Estate Investment Trust |
| USD | United States Dollar |

Futures Contracts Sold

High Yield-Interest Rate Hedged 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 10 Year Note | 281 | 6/18/2024 | U.S. Dollar | \$ 31,032,937 | \$ (87,317) |
| U.S. Treasury 2 Year Note | 200 | 6/28/2024 | U.S. Dollar | 40,950,000 | (39,209) |
| U.S. Treasury 5 Year Note | 470 | 6/28/2024 | U.S. Dollar | 50,245,938 | (97,830) |
| | | | | | <u>\$ (224,356)</u> |



| Investments | Principal Amount | Value |
|---|---------------------|----------------------|
| Short-Term Investments — 94.8% | | |
| Repurchase Agreements (a) — 94.8% | | |
| Repurchase Agreements with various counterparties, rates 5.2% - 5.3%, dated 2/29/2024, due 3/1/2024, total to be received \$21,304,171 (Cost \$21,301,037) | \$ 21,301,037 | \$ 21,301,037 |
| Total Investments — 94.8% (Cost \$21,301,037) | | 21,301,037 |
| Other assets less liabilities — 5.2% | | 1,171,852 |
| Net Assets — 100.0% | | \$ 22,472,889 |

- (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

Inflation Expectations ETF had the following open non-exchange traded total return swap agreements as of February 29, 2024:

| Notional Amount (\$) | Termination Date ^a | Counterparty | Rate Paid (Received) ^b | Reference Instrument | Value and Unrealized Appreciation/ (Depreciation) (\$) |
|----------------------------|----------------------------------|------------------|--------------------------------------|--|--|
| 3,446,062 | 12/10/2024 | Citibank NA | 4.98% | FTSE 30-Year TIPS Treasury Rate-Hedged Index long exposure to 30-year Treasury Bond inverse index ^c | 435,140 |
| 5,263,489 | 12/10/2024 | Citibank NA | 5.07% | FTSE 30-Year TIPS Treasury Rate-Hedged Index long exposure to 30-year Treasury Inflation-Protected Securities TIPS bond ^c | (514,922) |
| 8,709,551 | | | | | (79,782) |
| 17,164,201 | 11/6/2024 | Societe Generale | 5.42% | FTSE 30-Year TIPS Treasury Rate-Hedged Index long exposure to 30-year Treasury Inflation-Protected Securities TIPS bond ^c | 623,829 |
| 26,464,352 | 11/6/2024 | Societe Generale | 4.87% | FTSE 30-Year TIPS Treasury Rate-Hedged Index long exposure to 30-year Treasury Bond inverse index ^c | (2,623,685) |
| 43,628,553 | | | | | (1,999,856) |
| 52,338,104 | | | | | (2,079,638) |
| | | | | Total Unrealized Appreciation | 1,058,969 |
| | | | | Total Unrealized Depreciation | (3,138,607) |

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

^b 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).

^c Certain underlying component disclosures related to this index may be found on the website at www.proshares.com/media/FTSE30-Year_TIPS_February.pdf.

| Investments | Principal Amount | Value |
|---|------------------|------------------|
| Corporate Bonds — 93.2% | | |
| <i>Aerospace & Defense — 1.3%</i> | | |
| Lockheed Martin Corp. 4.07%, 12/15/2042 | \$ 1,062,000 | \$ 909,032 |
| RTX Corp. 4.50%, 6/1/2042 | 3,117,000 | 2,727,610 |
| | | <u>3,636,642</u> |
| <i>Air Freight & Logistics — 0.5%</i> | | |
| United Parcel Service, Inc. 6.20%, 1/15/2038 | 1,308,000 | 1,430,451 |
| <i>Automobiles — 2.2%</i> | | |
| Ford Motor Co. 7.45%, 7/16/2031 (a) | 1,459,000 | 1,572,141 |
| 4.75%, 1/15/2043 | 928,000 | 750,316 |
| General Motors Co. 6.25%, 10/2/2043 | 1,843,000 | 1,852,373 |
| 5.20%, 4/1/2045 | 391,000 | 344,862 |
| Mercedes-Benz Finance North America LLC 8.50%, 1/18/2031 | 1,341,000 | 1,629,132 |
| | | <u>6,148,824</u> |
| <i>Banks — 24.7%</i> | | |
| Banco Santander SA 3.49%, 5/28/2030 (a) | 1,406,000 | 1,260,266 |
| 6.92%, 8/8/2033 | 1,425,000 | 1,478,874 |
| 6.94%, 11/7/2033 | 1,200,000 | 1,307,438 |
| Bank of America Corp. 6.11%, 1/29/2037 | 711,000 | 745,083 |
| 7.75%, 5/14/2038 | 1,374,000 | 1,652,209 |
| 5.88%, 2/7/2042 | 3,596,000 | 3,786,578 |
| 5.00%, 1/21/2044 | 578,000 | 554,169 |
| Bank of America NA 6.00%, 10/15/2036 | 1,044,000 | 1,088,703 |
| Bank of Nova Scotia (The) 4.85%, 2/1/2030 | 1,186,000 | 1,169,530 |
| Barclays plc 5.25%, 8/17/2045 | 2,611,000 | 2,494,259 |
| Citigroup, Inc. 6.63%, 6/15/2032 (a) | 796,000 | 846,801 |
| 6.68%, 9/13/2043 | 2,771,000 | 3,055,563 |
| 4.75%, 5/18/2046 | 2,571,000 | 2,247,627 |
| Cooperatieve Rabobank UA 5.25%, 5/24/2041 | 1,007,000 | 1,017,135 |
| 5.75%, 12/1/2043 | 1,151,000 | 1,157,414 |
| 5.25%, 8/4/2045 (a) | 1,417,000 | 1,374,307 |
| Fifth Third Bancorp 8.25%, 3/1/2038 | 887,000 | 1,051,204 |
| HSBC Holdings plc 4.95%, 3/31/2030 | 815,000 | 798,841 |
| 6.50%, 5/2/2036 | 859,000 | 907,130 |
| 6.50%, 9/15/2037 (a) | 2,894,000 | 3,054,880 |
| 5.25%, 3/14/2044 | 1,239,000 | 1,179,085 |
| JPMorgan Chase & Co. 6.40%, 5/15/2038 | 2,552,000 | 2,845,043 |

| Investments | Principal Amount | Value |
|---|------------------|-------------------|
| Corporate Bonds (continued) | | |
| 5.50%, 10/15/2040 | \$ 4,900,000 | \$ 5,009,073 |
| 4.95%, 6/1/2045 | 98,000 | 91,958 |
| Lloyds Banking Group plc 4.34%, 1/9/2048 | 1,294,000 | 1,017,699 |
| Mitsubishi UFJ Financial Group, Inc. 2.56%, 2/25/2030 | 500,000 | 432,722 |
| 2.05%, 7/17/2030 | 1,951,000 | 1,618,207 |
| 3.75%, 7/18/2039 (a) | 1,061,000 | 903,828 |
| Mizuho Financial Group, Inc. 2.56%, 9/13/2031 | 882,000 | 715,154 |
| Royal Bank of Canada 2.30%, 11/3/2031 | 3,345,000 | 2,736,146 |
| 5.00%, 2/1/2033 | 1,212,000 | 1,191,171 |
| 5.15%, 2/1/2034 | 550,000 | 540,489 |
| Sumitomo Mitsui Financial Group, Inc. 5.71%, 1/13/2030 | 1,553,000 | 1,591,608 |
| 2.75%, 1/15/2030 (a) | 1,261,000 | 1,101,336 |
| 2.13%, 7/8/2030 | 1,782,000 | 1,482,471 |
| 2.22%, 9/17/2031 (a) | 367,000 | 297,662 |
| 5.77%, 1/13/2033 (a) | 644,000 | 664,630 |
| 6.18%, 7/13/2043 | 1,243,000 | 1,360,988 |
| Toronto-Dominion Bank (The) 3.20%, 3/10/2032 | 2,354,000 | 2,055,114 |
| 4.46%, 6/8/2032 | 938,000 | 893,827 |
| Wells Fargo & Co. 5.61%, 1/15/2044 | 3,731,000 | 3,653,781 |
| 4.65%, 11/4/2044 | 819,000 | 706,714 |
| 3.90%, 5/1/2045 | 233,000 | 186,323 |
| 4.90%, 11/17/2045 | 2,434,000 | 2,156,212 |
| 4.75%, 12/7/2046 | 585,000 | 506,077 |
| Wells Fargo Bank NA 6.60%, 1/15/2038 | 361,000 | 388,721 |
| Westpac Banking Corp. 2.15%, 6/3/2031 (a) | 791,000 | 655,357 |
| 4.42%, 7/24/2039 | 199,000 | 172,556 |
| 2.96%, 11/16/2040 | 365,000 | 249,203 |
| 3.13%, 11/18/2041 (a) | 2,424,000 | 1,676,271 |
| | | <u>69,127,437</u> |
| <i>Beverages — 2.9%</i> | | |
| Anheuser-Busch InBev Worldwide, Inc. 4.95%, 1/15/2042 | 1,312,000 | 1,254,208 |
| Coca-Cola Co. (The) 3.45%, 3/25/2030 | 1,035,000 | 965,945 |
| 1.65%, 6/1/2030 | 2,943,000 | 2,461,411 |
| 1.38%, 3/15/2031 | 12,000 | 9,603 |
| 2.25%, 1/5/2032 | 1,333,000 | 1,122,200 |
| 2.50%, 6/1/2040 | 200,000 | 142,784 |
| 3.00%, 3/5/2051 | 1,102,000 | 775,005 |
| 2.50%, 3/15/2051 | 644,000 | 402,306 |
| Molson Coors Beverage Co. 5.00%, 5/1/2042 | 1,017,000 | 946,604 |
| | | <u>8,080,066</u> |
| <i>Biotechnology — 0.8%</i> | | |
| AbbVie, Inc. 4.40%, 11/6/2042 | 2,395,000 | 2,146,479 |

| Investments | Principal Amount | Value | Investments | Principal Amount | Value |
|--|------------------|--------------|--|------------------|-------|
| Corporate Bonds (continued) | | | Corporate Bonds (continued) | | |
| <i>Capital Markets — 6.7%</i> | | | 4.86%, 8/21/2046 (a) \$ 503,000 \$ 462,155 | | |
| | | | 4.52%, 9/15/2048 3,765,000 3,293,103 | | |
| | | | 14,664,210 | | |
| Goldman Sachs Group, Inc. (The) | | | <i>Electric Utilities — 0.6%</i> | | |
| 6.75%, 10/1/2037 | \$ 1,036,000 | \$ 1,125,215 | Duke Energy Florida LLC | | |
| 6.25%, 2/1/2041 (a) | 4,704,000 | 5,060,325 | 6.40%, 6/15/2038 800,000 864,710 | | |
| 5.15%, 5/22/2045 | 1,989,000 | 1,899,047 | Georgia Power Co. | | |
| Jefferies Financial Group, Inc. | | | 4.30%, 3/15/2042 985,000 842,046 | | |
| 4.15%, 1/23/2030 | 892,000 | 831,353 | 1,706,756 | | |
| Morgan Stanley | | | <i>Electrical Equipment — 0.3%</i> | | |
| 6.38%, 7/24/2042 | 840,000 | 934,022 | Eaton Corp. | | |
| 4.38%, 1/22/2047 | 5,475,000 | 4,720,879 | 4.15%, 11/2/2042 869,000 755,877 | | |
| Nomura Holdings, Inc. | | | <i>Energy Equipment & Services — 0.3%</i> | | |
| 3.10%, 1/16/2030 | 1,094,000 | 959,614 | Baker Hughes Holdings LLC | | |
| 2.68%, 7/16/2030 | 1,161,000 | 980,877 | 5.13%, 9/15/2040 984,000 956,319 | | |
| 2.61%, 7/14/2031 | 868,000 | 713,184 | <i>Entertainment — 1.7%</i> | | |
| UBS Group AG | | | Walt Disney Co. (The) | | |
| 4.88%, 5/15/2045 | 1,652,000 | 1,516,651 | 3.80%, 3/22/2030 1,659,000 1,565,519 | | |
| | | 18,741,167 | 2.65%, 1/13/2031 (a) 2,518,000 2,189,353 | | |
| <i>Communications Equipment — 1.3%</i> | | | 6.65%, 11/15/2037 (a) 867,000 981,499 | | |
| | | | 4,736,371 | | |
| Cisco Systems, Inc. | | | <i>Financial Services — 3.2%</i> | | |
| 5.90%, 2/15/2039 | 3,274,000 | 3,510,932 | Berkshire Hathaway, Inc. | | |
| <i>Consumer Finance — 2.3%</i> | | | 4.50%, 2/11/2043 (a) 1,036,000 979,167 | | |
| | | | Shell International Finance BV | | |
| Ally Financial, Inc. | | | 4.13%, 5/11/2035 1,374,000 1,272,349 | | |
| 8.00%, 11/1/2031 | 1,734,000 | 1,904,696 | 6.38%, 12/15/2038 1,975,000 2,201,468 | | |
| American Express Co. | | | 4.55%, 8/12/2043 1,327,000 1,204,115 | | |
| 4.05%, 12/3/2042 | 975,000 | 838,584 | 4.00%, 5/10/2046 665,000 546,647 | | |
| John Deere Capital Corp. | | | 3.75%, 9/12/2046 3,541,000 2,795,371 | | |
| 4.70%, 6/10/2030 | 493,000 | 488,726 | 8,999,117 | | |
| Series I, 5.15%, 9/8/2033 (a) | 1,178,000 | 1,197,481 | <i>Food Products — 0.8%</i> | | |
| Toyota Motor Credit Corp. | | | Kraft Heinz Foods Co. | | |
| 3.38%, 4/1/2030 | 1,078,000 | 990,906 | 5.00%, 6/4/2042 1,278,000 1,180,894 | | |
| 5.55%, 11/20/2030 (a) | 863,000 | 891,030 | Unilever Capital Corp. | | |
| | | 6,311,423 | 5.90%, 11/15/2032 973,000 1,036,497 | | |
| <i>Consumer Staples Distribution & Retail — 1.1%</i> | | | 2,217,391 | | |
| | | | <i>Health Care Equipment & Supplies — 1.1%</i> | | |
| Target Corp. | | | Medtronic, Inc. | | |
| 4.00%, 7/1/2042 (a) | 921,000 | 796,359 | 4.38%, 3/15/2035 1,052,000 992,264 | | |
| Walmart, Inc. | | | 4.63%, 3/15/2045 2,330,000 2,161,366 | | |
| 5.25%, 9/1/2035 | 103,000 | 106,718 | 3,153,630 | | |
| 6.50%, 8/15/2037 | 1,861,000 | 2,133,784 | <i>Health Care Providers & Services — 2.2%</i> | | |
| | | 3,036,861 | Ascension Health | | |
| <i>Diversified Telecommunication Services — 5.2%</i> | | | 3.95%, 11/15/2046 (a) 1,275,000 1,072,429 | | |
| | | | Elevance Health, Inc. | | |
| Sprint Capital Corp. | | | 4.65%, 1/15/2043 (a) 904,000 817,459 | | |
| 8.75%, 3/15/2032 | 1,838,000 | 2,219,751 | | | |
| Telefonica Emisiones SA | | | | | |
| 7.05%, 6/20/2036 | 1,815,000 | 2,001,702 | | | |
| 5.21%, 3/8/2047 | 2,223,000 | 1,998,793 | | | |
| 4.90%, 3/6/2048 | 1,045,000 | 897,111 | | | |
| Verizon Communications, Inc. | | | | | |
| 4.50%, 8/10/2033 | 1,548,000 | 1,460,470 | | | |
| 4.27%, 1/15/2036 | 215,000 | 195,124 | | | |
| 5.25%, 3/16/2037 | 215,000 | 214,722 | | | |
| 4.81%, 3/15/2039 | 2,055,000 | 1,921,279 | | | |

| Investments | Principal Amount | Value | Investments | Principal Amount | Value |
|--|------------------|------------|---|------------------|------------|
| Corporate Bonds (continued) | | | Corporate Bonds (continued) | | |
| UnitedHealth Group, Inc. | | | <i>Metals & Mining — 3.4%</i> | | |
| 2.00%, 5/15/2030 | \$ 1,138,000 | \$ 955,752 | BHP Billiton Finance USA Ltd. | | |
| 4.63%, 7/15/2035 | 1,466,000 | 1,414,119 | 4.13%, 2/24/2042 | \$ 4,000 | \$ 3,445 |
| 6.88%, 2/15/2038 | 1,160,000 | 1,346,238 | 5.00%, 9/30/2043 | 2,937,000 | 2,806,806 |
| 4.75%, 7/15/2045 | 750,000 | 692,273 | Rio Tinto Finance USA Ltd. | | |
| | | 6,298,270 | 5.20%, 11/2/2040 | 943,000 | 931,526 |
| <i>Household Products — 1.1%</i> | | | Southern Copper Corp. | | |
| Procter & Gamble Co. (The) | | | 6.75%, 4/16/2040 (a) | 1,844,000 | 2,025,671 |
| 3.00%, 3/25/2030 | 1,349,000 | 1,234,054 | 5.25%, 11/8/2042 | 100,000 | 94,027 |
| 1.20%, 10/29/2030 | 1,794,000 | 1,443,229 | 5.88%, 4/23/2045 (a) | 1,248,000 | 1,241,203 |
| 1.95%, 4/23/2031 (a) | 515,000 | 433,175 | Vale Overseas Ltd. | | |
| | | 3,110,458 | 6.88%, 11/21/2036 | 2,183,000 | 2,330,195 |
| <i>Industrial Conglomerates — 0.8%</i> | | | | | 9,432,873 |
| GE Capital International Funding Co. Unlimited Co. | | | <i>Multi-Utilities — 0.6%</i> | | |
| 4.42%, 11/15/2035 | 1,059,000 | 991,708 | Berkshire Hathaway Energy Co. | | |
| General Electric Co. | | | 6.13%, 4/1/2036 | 1,555,000 | 1,640,972 |
| 6.75%, 3/15/2032 (a) | 1,088,000 | 1,207,570 | <i>Oil, Gas & Consumable Fuels — 6.0%</i> | | |
| | | 2,199,278 | Canadian Natural Resources Ltd. | | |
| <i>Insurance — 1.1%</i> | | | 6.25%, 3/15/2038 | 517,000 | 530,970 |
| MetLife, Inc. | | | CNOOC Petroleum North America ULC | | |
| 5.70%, 6/15/2035 | 798,000 | 824,715 | 6.40%, 5/15/2037 | 995,000 | 1,097,950 |
| 4.88%, 11/13/2043 | 1,675,000 | 1,541,382 | ConocoPhillips | | |
| 4.05%, 3/1/2045 | 8,000 | 6,588 | 6.50%, 2/1/2039 | 1,485,000 | 1,669,911 |
| Prudential Funding Asia plc | | | Ecopetrol SA | | |
| 3.13%, 4/14/2030 (a) | 841,000 | 749,054 | 5.88%, 5/28/2045 | 1,772,000 | 1,312,526 |
| | | 3,121,739 | Hess Corp. | | |
| <i>IT Services — 1.7%</i> | | | 5.60%, 2/15/2041 | 1,036,000 | 1,042,824 |
| International Business Machines Corp. | | | Kinder Morgan Energy Partners LP | | |
| 4.15%, 5/15/2039 | 27,000 | 23,525 | 6.95%, 1/15/2038 | 1,663,000 | 1,799,211 |
| 4.00%, 6/20/2042 | 1,441,000 | 1,201,839 | Kinder Morgan, Inc. | | |
| 4.25%, 5/15/2049 | 4,162,000 | 3,482,716 | 7.75%, 1/15/2032 | 451,000 | 507,620 |
| | | 4,708,080 | Occidental Petroleum Corp. | | |
| <i>Machinery — 0.4%</i> | | | 6.45%, 9/15/2036 | 1,594,000 | 1,679,949 |
| Caterpillar, Inc. | | | Phillips 66 | | |
| 3.80%, 8/15/2042 | 1,501,000 | 1,252,270 | 5.88%, 5/1/2042 | 1,292,000 | 1,331,627 |
| <i>Media — 2.9%</i> | | | Suncor Energy, Inc. | | |
| Comcast Corp. | | | 6.50%, 6/15/2038 | 1,094,000 | 1,144,567 |
| 4.25%, 1/15/2033 | 1,499,000 | 1,403,752 | TransCanada PipeLines Ltd. | | |
| Paramount Global | | | 6.20%, 10/15/2037 | 2,204,000 | 2,261,600 |
| 6.88%, 4/30/2036 | 444,000 | 408,339 | Valero Energy Corp. | | |
| 4.38%, 3/15/2043 | 2,304,000 | 1,540,760 | 6.63%, 6/15/2037 | 1,159,000 | 1,243,597 |
| Time Warner Cable Enterprises LLC | | | Williams Cos., Inc. (The) | | |
| 8.38%, 7/15/2033 | 1,037,000 | 1,150,263 | 6.30%, 4/15/2040 | 1,056,000 | 1,098,366 |
| Time Warner Cable LLC | | | | | 16,720,718 |
| 6.55%, 5/1/2037 | 1,626,000 | 1,530,493 | <i>Pharmaceuticals — 6.3%</i> | | |
| 7.30%, 7/1/2038 | 326,000 | 324,911 | AstraZeneca plc | | |
| 6.75%, 6/15/2039 | 1,976,000 | 1,863,283 | 6.45%, 9/15/2037 (a) | 842,000 | 948,460 |
| | | 8,221,801 | 4.00%, 9/18/2042 | 3,828,000 | 3,262,336 |
| | | | 4.38%, 11/16/2045 | 300,000 | 265,152 |
| | | | GlaxoSmithKline Capital, Inc. | | |
| | | | 6.38%, 5/15/2038 | 2,385,000 | 2,671,012 |
| | | | Johnson & Johnson | | |
| | | | 5.95%, 8/15/2037 | 843,000 | 929,736 |



| Investments | Principal Amount | Value |
|--|------------------|--------------|
| Corporate Bonds (continued) | | |
| Merck & Co., Inc. 4.15%, 5/18/2043 | \$ 1,264,000 | \$ 1,103,628 |
| Novartis Capital Corp. 4.40%, 5/6/2044 | 1,725,000 | 1,573,449 |
| Pfizer, Inc. 4.00%, 12/15/2036 (a) | 3,098,000 | 2,780,165 |
| 7.20%, 3/15/2039 | 3,100,000 | 3,680,526 |
| 4.40%, 5/15/2044 | 46,000 | 41,376 |
| Wyeth LLC 5.95%, 4/1/2037 | 400,000 | 427,052 |
| | | 17,682,892 |
| <i>Software — 1.5%</i> | | |
| Oracle Corp. 6.50%, 4/15/2038 | 3,847,000 | 4,105,522 |
| <i>Specialty Retail — 1.1%</i> | | |
| Home Depot, Inc. (The) 5.88%, 12/16/2036 | 2,770,000 | 2,951,814 |
| <i>Technology Hardware, Storage & Peripherals — 2.6%</i> | | |
| Apple, Inc. 3.85%, 5/4/2043 | 200,000 | 171,146 |
| 4.45%, 5/6/2044 | 395,000 | 369,287 |
| 3.45%, 2/9/2045 | 5,357,000 | 4,251,174 |
| 4.38%, 5/13/2045 | 1,563,000 | 1,426,036 |
| HP, Inc. 6.00%, 9/15/2041 (a) | 1,086,000 | 1,112,850 |
| | | 7,330,493 |
| <i>Tobacco — 1.4%</i> | | |
| Altria Group, Inc. 5.38%, 1/31/2044 | 1,775,000 | 1,724,313 |
| Philip Morris International, Inc. 6.38%, 5/16/2038 | 1,317,000 | 1,420,094 |
| 4.25%, 11/10/2044 | 931,000 | 767,303 |
| | | 3,911,710 |
| <i>Wireless Telecommunication Services — 3.1%</i> | | |
| America Movil SAB de CV 6.13%, 3/30/2040 | 1,801,000 | 1,893,485 |
| 4.38%, 7/16/2042 (a) | 892,000 | 771,864 |
| Telefonica Europe BV 8.25%, 9/15/2030 | 1,012,000 | 1,150,981 |
| Vodafone Group plc 6.15%, 2/27/2037 (a) | 3,082,000 | 3,219,157 |
| 4.88%, 6/19/2049 | 250,000 | 216,680 |
| 4.25%, 9/17/2050 | 1,938,000 | 1,520,856 |
| | | 8,773,023 |
| Total Corporate Bonds (Cost \$259,443,297) | | 260,821,866 |

| Investments | Principal Amount | Value |
|---|------------------|-----------------------|
| Asset-Backed Securities - 0.4% | | |
| United Airlines Pass-Through Trust Series 2023-1, Class A, 5.80%, 1/15/2036 (Cost \$1,242,594) | \$ 1,223,000 | \$ 1,239,125 |
| Shares | | |
| Securities Lending Reinvestments (b) — 2.9% | | |
| Investment Companies — 2.9% | | |
| Invesco Government & Agency Portfolio, Institutional Class 5.25% (c) (Cost \$8,014,653) | 8,014,653 | 8,014,653 |
| Principal Amount | | |
| Short-Term Investments — 0.8% | | |
| Repurchase Agreements (d) — 0.8% | | |
| Repurchase Agreements with various counterparties, rates 5.2% - 5.3%, dated 2/29/2024, due 3/1/2024, total to be received \$2,282,145 (Cost \$2,281,808) | 2,281,808 | 2,281,808 |
| Total Investments — 97.3% (Cost \$270,982,352) | | 272,357,452 |
| Other assets less liabilities — 2.7% | | 7,454,405 |
| Net Assets — 100.0% | | \$ 279,811,857 |

- (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 \$7,657,391, collateralized in the form of cash with a value of \$8,014,653 that was reinvested in the securities shown in the Securities Lending Reinvestment section of the Schedule of Portfolio Investments.
- (b) The security was purchased with cash collateral held from securities on loan at February 29, 2024. The total value of securities purchased was \$8,014,653.
- (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 Sold

Investment Grade-Interest Rate Hedged 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 10 Year Note | 704 | 6/18/2024 | U.S. Dollar | \$ 77,748,000 | \$ (219,663) |
| U.S. Treasury Long Bond | 1,272 | 6/18/2024 | U.S. Dollar | 151,686,000 | (797,441) |
| U.S. Treasury Ultra Bond | 209 | 6/18/2024 | U.S. Dollar | 26,725,875 | (197,290) |
| | | | | | <u>\$ (1,214,394)</u> |

| <u>Investments</u> | <u>Principal Amount</u> | <u>Value</u> |
|---|-----------------------------|-----------------------|
| Short-Term Investments — 84.4% | | |
| Repurchase Agreements (a) — 84.4% | | |
| Repurchase Agreements with various counterparties, rates 5.2% - 5.3%, dated 2/29/2024, due 3/1/2024, total to be received \$110,307,385 (Cost \$110,291,161) | \$ 110,291,161 | \$ 110,291,161 |
| Total Investments — 84.4% (Cost \$110,291,161) | | 110,291,161 |
| Other assets less liabilities — 15.6% | | 20,333,814 |
| Net Assets — 100.0% | | \$ 130,624,975 |

- (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

K-1 Free Crude Oil Strategy ETF 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/ (Depreciation)</u> |
|---------------|--------------------------------|------------------------|-----------------------------|------------------------|--|
| WTI Crude Oil | 550 | 4/22/2024 | U.S. Dollar | \$ 42,597,500 | \$ 2,552,362 |
| WTI Crude Oil | 576 | 5/21/2024 | U.S. Dollar | 44,242,560 | 2,211,168 |
| WTI Crude Oil | 598 | 11/20/2024 | U.S. Dollar | 43,731,740 | (1,499,678) |
| | | | | | <u>\$ 3,263,852</u> |

| <u>Investments</u> | <u>Shares</u> | <u>Value</u> | <u>Investments</u> | <u>Shares</u> | <u>Value</u> |
|---|---------------|--------------|--|---------------|--------------|
| Common Stocks (a) — 93.0% | | | Common Stocks (a) (continued) | | |
| <i>Aerospace & Defense — 1.4%</i> | | | <i>Building Products — 0.6%</i> | | |
| Howmet Aerospace, Inc. | 22,318 | \$ 1,485,263 | A O Smith Corp. | 3,752 | \$ 311,041 |
| Huntington Ingalls Industries, Inc. | 4,520 | 1,318,122 | Allegion plc | 3,667 | 468,899 |
| Lockheed Martin Corp. | 4,253 | 1,821,305 | Trane Technologies plc | 5,854 | 1,650,652 |
| Textron, Inc. | 14,661 | 1,305,855 | | | 2,430,592 |
| | | 5,930,545 | <i>Capital Markets — 2.7%</i> | | |
| <i>Air Freight & Logistics — 0.4%</i> | | | Bank of New York Mellon Corp. (The) | 22,192 | 1,244,749 |
| FedEx Corp. | 6,119 | 1,523,447 | Cboe Global Markets, Inc. | 7,048 | 1,353,216 |
| <i>Automobile Components — 0.5%</i> | | | CME Group, Inc. | 8,177 | 1,801,802 |
| Aptiv plc* | 16,084 | 1,278,517 | Franklin Resources, Inc. | 33,186 | 910,956 |
| BorgWarner, Inc. | 22,806 | 709,951 | Invesco Ltd. | 35,254 | 543,264 |
| | | 1,988,468 | MarketAxess Holdings, Inc. | 4,032 | 860,469 |
| <i>Automobiles — 1.3%</i> | | | MSCI, Inc., Class A | 1,079 | 605,287 |
| Ford Motor Co. | 60,186 | 748,714 | Nasdaq, Inc. | 21,254 | 1,194,475 |
| General Motors Co. | 39,593 | 1,622,521 | Northern Trust Corp. | 16,195 | 1,330,095 |
| Tesla, Inc.* | 14,666 | 2,960,772 | State Street Corp. | 16,878 | 1,244,415 |
| | | 5,332,007 | | | 11,088,728 |
| <i>Banks — 2.6%</i> | | | <i>Chemicals — 1.3%</i> | | |
| Bank of America Corp. | 41,127 | 1,419,704 | Air Products and Chemicals, Inc. | 4,270 | 999,351 |
| Citizens Financial Group, Inc. | 30,525 | 958,180 | Albemarle Corp. | 6,864 | 946,202 |
| Comerica, Inc. | 13,533 | 668,259 | Celanese Corp., Class A | 5,444 | 827,325 |
| Fifth Third Bancorp | 35,968 | 1,235,141 | Eastman Chemical Co. | 14,901 | 1,307,414 |
| Huntington Bancshares, Inc. | 73,328 | 956,197 | Linde plc | 777 | 348,733 |
| JPMorgan Chase & Co. | 13,597 | 2,529,858 | PPG Industries, Inc. | 7,986 | 1,130,817 |
| M&T Bank Corp. | 9,057 | 1,265,625 | | | 5,559,842 |
| Regions Financial Corp. | 8,457 | 157,554 | <i>Commercial Services & Supplies — 0.6%</i> | | |
| Truist Financial Corp. | 11,653 | 407,622 | Copart, Inc.* | 2,935 | 155,995 |
| Wells Fargo & Co. | 10,032 | 557,679 | Republic Services, Inc., Class A | 7,913 | 1,452,827 |
| Zions Bancorp NA | 21,828 | 860,678 | Rollins, Inc. | 23,286 | 1,026,214 |
| | | 11,016,497 | | | 2,635,036 |
| <i>Beverages — 0.9%</i> | | | <i>Communications Equipment — 1.4%</i> | | |
| Coca-Cola Co. (The) | 13,215 | 793,164 | Arista Networks, Inc.* | 4,074 | 1,130,698 |
| Molson Coors Beverage Co., Class B | 20,885 | 1,303,642 | Cisco Systems, Inc. | 51,268 | 2,479,833 |
| Monster Beverage Corp.* | 13,414 | 792,768 | F5, Inc.* | 6,785 | 1,270,288 |
| PepsiCo, Inc. | 4,792 | 792,309 | Motorola Solutions, Inc. | 2,223 | 734,457 |
| | | 3,681,883 | | | 5,615,276 |
| <i>Biotechnology — 1.4%</i> | | | <i>Consumer Finance — 0.4%</i> | | |
| AbbVie, Inc. | 12,023 | 2,116,649 | Capital One Financial Corp. | 6,551 | 901,483 |
| Amgen, Inc. | 497 | 136,094 | Synchrony Financial | 21,250 | 877,625 |
| Biogen, Inc.* | 2,357 | 511,445 | | | 1,779,108 |
| Gilead Sciences, Inc. | 20,609 | 1,485,909 | <i>Consumer Staples Distribution & Retail — 1.6%</i> | | |
| Incyte Corp.* | 21,720 | 1,267,579 | Costco Wholesale Corp. | 1,447 | 1,076,409 |
| Vertex Pharmaceuticals, Inc.* | 468 | 196,906 | Kroger Co. (The) | 30,793 | 1,527,641 |
| | | 5,714,582 | Sysco Corp. | 7,348 | 594,968 |
| <i>Broadline Retail — 2.6%</i> | | | Target Corp. | 10,963 | 1,676,462 |
| Amazon.com, Inc.* | 56,627 | 10,009,389 | Walgreens Boots Alliance, Inc. | 51,862 | 1,102,586 |
| eBay, Inc. | 18,687 | 883,521 | Walmart, Inc. | 9,435 | 552,985 |
| | | 10,892,910 | | | 6,531,051 |



| <u>Investments</u> | <u>Shares</u> | <u>Value</u> |
|--|---------------|------------------|
| Common Stocks (a) (continued) | | |
| <i>Containers & Packaging — 0.6%</i> | | |
| International Paper Co. | 27,819 | \$ 983,680 |
| Packaging Corp. of America | 5,380 | 974,802 |
| Westrock Co. | 14,914 | 675,455 |
| | | <u>2,633,937</u> |
| <i>Distributors — 0.3%</i> | | |
| Genuine Parts Co. | 4,957 | 739,882 |
| LKQ Corp. | 11,238 | 587,635 |
| | | <u>1,327,517</u> |
| <i>Diversified Consumer Services — 0.1%</i> | | |
| Graham Holdings Co., Class B | 772 | 542,199 |
| <i>Diversified Telecommunication Services — 0.2%</i> | | |
| AT&T, Inc. | 40,330 | 682,787 |
| Verizon Communications, Inc. | 5,602 | 224,192 |
| | | <u>906,979</u> |
| <i>Electric Utilities — 1.7%</i> | | |
| Alliant Energy Corp. | 15,080 | 720,070 |
| Constellation Energy Corp. | 1,301 | 219,153 |
| Edison International | 14,632 | 995,269 |
| Entergy Corp. | 11,791 | 1,197,612 |
| Eversource Energy | 18,066 | 1,060,474 |
| FirstEnergy Corp. | 10,986 | 402,198 |
| PG&E Corp. | 64,703 | 1,079,893 |
| Pinnacle West Capital Corp. | 6,754 | 461,501 |
| Xcel Energy, Inc. | 19,945 | 1,050,902 |
| | | <u>7,187,072</u> |
| <i>Electrical Equipment — 0.8%</i> | | |
| AMETEK, Inc. | 8,615 | 1,552,251 |
| Eaton Corp. plc | 3,757 | 1,085,773 |
| Emerson Electric Co. | 4,418 | 472,063 |
| Rockwell Automation, Inc. | 595 | 169,623 |
| | | <u>3,279,710</u> |
| <i>Electronic Equipment, Instruments & Components — 0.9%</i> | | |
| Amphenol Corp., Class A | 15,326 | 1,674,212 |
| Keysight Technologies, Inc.* | 8,539 | 1,317,568 |
| TE Connectivity Ltd. | 2,680 | 384,741 |
| Teledyne Technologies, Inc.* | 432 | 184,580 |
| Trimble, Inc.* | 3,032 | 185,528 |
| | | <u>3,746,629</u> |
| <i>Energy Equipment & Services — 1.1%</i> | | |
| Baker Hughes Co., Class A | 47,207 | 1,396,855 |
| Halliburton Co. | 39,903 | 1,399,398 |
| Schlumberger NV | 34,717 | 1,677,873 |
| | | <u>4,474,126</u> |
| <i>Entertainment — 0.5%</i> | | |
| Electronic Arts, Inc. | 10,237 | 1,427,857 |
| Live Nation Entertainment, Inc.* | 2,823 | 273,774 |
| Walt Disney Co. (The) | 1,472 | 164,246 |
| | | <u>1,865,877</u> |

| <u>Investments</u> | <u>Shares</u> | <u>Value</u> |
|--|---------------|-------------------|
| Common Stocks (a) (continued) | | |
| <i>Financial Services — 3.2%</i> | | |
| Berkshire Hathaway, Inc., Class B* | 15,580 | \$ 6,378,452 |
| Jack Henry & Associates, Inc. | 3,148 | 547,028 |
| Mastercard, Inc., Class A | 3,267 | 1,551,041 |
| PayPal Holdings, Inc.* | 10,227 | 617,097 |
| Visa, Inc., Class A | 15,258 | 4,312,521 |
| | | <u>13,406,139</u> |
| <i>Food Products — 2.4%</i> | | |
| Archer-Daniels-Midland Co. | 16,631 | 883,272 |
| Bunge Global SA | 14,318 | 1,351,190 |
| Campbell Soup Co. | 15,714 | 670,045 |
| Conagra Brands, Inc. | 34,771 | 976,370 |
| Hershey Co. (The) | 5,581 | 1,048,781 |
| Hormel Foods Corp. | 8,558 | 302,269 |
| J M Smucker Co. (The) | 6,929 | 832,658 |
| Kellanova | 13,810 | 761,621 |
| Kraft Heinz Co. (The) | 15,450 | 545,076 |
| Lamb Weston Holdings, Inc. | 12,670 | 1,295,001 |
| McCormick & Co., Inc. (Non-Voting) | 3,244 | 223,382 |
| Tyson Foods, Inc., Class A | 23,712 | 1,286,139 |
| | | <u>10,175,804</u> |
| <i>Gas Utilities — 0.2%</i> | | |
| Atmos Energy Corp. | 8,398 | 948,218 |
| <i>Ground Transportation — 0.3%</i> | | |
| CSX Corp. | 32,452 | 1,231,229 |
| <i>Health Care Equipment & Supplies — 2.3%</i> | | |
| Abbott Laboratories | 2,244 | 266,228 |
| Baxter International, Inc. | 10,673 | 436,739 |
| Dexcom, Inc.* | 5,770 | 663,954 |
| GE HealthCare Technologies, Inc. | 11,449 | 1,045,065 |
| Hologic, Inc.* | 5,488 | 405,014 |
| IDEXX Laboratories, Inc.* | 2,610 | 1,501,350 |
| Insulet Corp.* | 3,492 | 572,688 |
| Intuitive Surgical, Inc.* | 1,021 | 393,698 |
| Medtronic plc | 13,313 | 1,109,772 |
| ResMed, Inc. | 5,026 | 873,117 |
| STERIS plc | 2,934 | 683,358 |
| Stryker Corp. | 2,105 | 734,792 |
| Teleflex, Inc. | 3,164 | 704,907 |
| | | <u>9,390,682</u> |
| <i>Health Care Providers & Services — 3.9%</i> | | |
| Cardinal Health, Inc. | 12,752 | 1,427,969 |
| Cencora, Inc. | 6,072 | 1,430,563 |
| Centene Corp.* | 19,333 | 1,516,287 |
| Cigna Group (The) | 5,567 | 1,871,291 |
| CVS Health Corp. | 22,007 | 1,636,661 |
| Elevance Health, Inc. | 2,682 | 1,344,352 |
| HCA Healthcare, Inc. | 2,030 | 632,751 |
| Humana, Inc. | 3,324 | 1,164,464 |

| <u>Investments</u> | <u>Shares</u> | <u>Value</u> | <u>Investments</u> | <u>Shares</u> | <u>Value</u> |
|---|---------------|--------------|--|---------------|--------------|
| Common Stocks (a) (continued) | | | Common Stocks (a) (continued) | | |
| McKesson Corp. | 3,107 | \$ 1,620,021 | <i>Insurance — 3.3%</i> | | |
| Molina Healthcare, Inc.* | 2,433 | 958,383 | Allstate Corp. (The) | 9,186 | \$ 1,465,351 |
| UnitedHealth Group, Inc. | 4,521 | 2,231,566 | Arch Capital Group Ltd.* | 16,399 | 1,436,388 |
| Universal Health Services, Inc., Class B | 2,427 | 405,455 | Assurant, Inc. | 7,014 | 1,272,690 |
| | | 16,239,763 | Brown & Brown, Inc. | 16,438 | 1,384,244 |
| <i>Health Care REITs — 0.2%</i> | | | Cincinnati Financial Corp. | 12,063 | 1,375,182 |
| Welltower, Inc., REIT | 8,487 | 782,162 | Everest Group Ltd. | 3,336 | 1,230,584 |
| <i>Hotel & Resort REITs — 0.3%</i> | | | Globe Life, Inc. | 1,453 | 184,429 |
| Host Hotels & Resorts, Inc., REIT | 63,301 | 1,312,863 | Hartford Financial Services Group, Inc. (The) | 15,101 | 1,447,280 |
| <i>Hotels, Restaurants & Leisure — 3.3%</i> | | | Loews Corp. | 16,868 | 1,267,293 |
| Airbnb, Inc., Class A* | 10,689 | 1,683,197 | Marsh & McLennan Cos., Inc. | 786 | 158,984 |
| Caesars Entertainment, Inc.* | 23,542 | 1,023,371 | Prudential Financial, Inc. | 10,954 | 1,193,877 |
| Carnival Corp.* | 75,196 | 1,192,609 | Travelers Cos., Inc. (The) | 2,746 | 606,756 |
| Darden Restaurants, Inc. | 5,316 | 907,494 | Willis Towers Watson plc | 2,054 | 559,941 |
| Hilton Worldwide Holdings, Inc. | 7,743 | 1,582,050 | | | 13,582,999 |
| Las Vegas Sands Corp. | 24,698 | 1,346,535 | <i>Interactive Media & Services — 3.9%</i> | | |
| Marriott International, Inc., Class A | 2,944 | 735,617 | Alphabet, Inc., Class A* | 33,319 | 4,613,349 |
| McDonald's Corp. | 1,897 | 554,455 | Alphabet, Inc., Class C* | 26,935 | 3,764,974 |
| Norwegian Cruise Line Holdings Ltd.* | 20,988 | 406,957 | Match Group, Inc.* | 26,362 | 950,086 |
| Royal Caribbean Cruises Ltd.* | 11,449 | 1,412,234 | Meta Platforms, Inc., Class A | 13,889 | 6,807,416 |
| Starbucks Corp. | 19,028 | 1,805,757 | | | 16,135,825 |
| Wynn Resorts Ltd. | 12,370 | 1,301,324 | <i>IT Services — 1.0%</i> | | |
| | | 13,951,600 | Accenture plc, Class A | 2,945 | 1,103,727 |
| <i>Household Durables — 1.4%</i> | | | Akamai Technologies, Inc.* | 5,240 | 581,221 |
| DR Horton, Inc. | 9,334 | 1,394,873 | Cognizant Technology Solutions Corp., Class A | 9,921 | 783,957 |
| Garmin Ltd. | 7,551 | 1,037,130 | EPAM Systems, Inc.* | 655 | 199,382 |
| Lennar Corp., Class A | 9,005 | 1,427,382 | International Business Machines Corp. | 794 | 146,914 |
| PulteGroup, Inc. | 12,227 | 1,325,162 | VeriSign, Inc.* | 6,138 | 1,198,690 |
| Whirlpool Corp. | 6,984 | 750,012 | | | 4,013,891 |
| | | 5,934,559 | <i>Life Sciences Tools & Services — 1.7%</i> | | |
| <i>Household Products — 0.9%</i> | | | Agilent Technologies, Inc. | 10,893 | 1,496,263 |
| Church & Dwight Co., Inc. | 2,461 | 246,395 | Bio-Techne Corp. | 3,872 | 284,863 |
| Clorox Co. (The) | 8,373 | 1,283,664 | Charles River Laboratories International, Inc.* | 4,290 | 1,090,475 |
| Kimberly-Clark Corp. | 4,934 | 597,853 | IQVIA Holdings, Inc.* | 5,238 | 1,294,624 |
| Procter & Gamble Co. (The) | 11,156 | 1,773,135 | Mettler-Toledo International, Inc.* | 1,094 | 1,364,459 |
| | | 3,901,047 | Thermo Fisher Scientific, Inc. | 657 | 374,608 |
| <i>Independent Power and Renewable Electricity Producers — 0.3%</i> | | | Waters Corp.* | 581 | 196,041 |
| AES Corp. (The) | 76,298 | 1,159,730 | West Pharmaceutical Services, Inc. | 3,273 | 1,172,912 |
| <i>Industrial Conglomerates — 0.9%</i> | | | | | 7,274,245 |
| 3M Co. | 14,525 | 1,338,043 | <i>Machinery — 3.0%</i> | | |
| General Electric Co. | 15,662 | 2,457,211 | Caterpillar, Inc. | 1,305 | 435,818 |
| | | 3,795,254 | IDEX Corp. | 5,769 | 1,360,907 |
| <i>Industrial REITs — 0.4%</i> | | | Ingersoll Rand, Inc. | 16,603 | 1,516,352 |
| Prologis, Inc., REIT | 12,649 | 1,685,732 | Otis Worldwide Corp. | 15,600 | 1,486,680 |
| | | | PACCAR, Inc. | 14,755 | 1,636,182 |
| | | | Parker-Hannifin Corp. | 2,386 | 1,277,584 |
| | | | Pentair plc | 15,002 | 1,167,006 |
| | | | Snap-on, Inc. | 4,179 | 1,151,983 |
| | | | Stanley Black & Decker, Inc. | 14,094 | 1,258,453 |

| <u>Investments</u> | <u>Shares</u> | <u>Value</u> |
|---|---------------|--------------|
| Common Stocks (a) (continued) | | |
| Xylem, Inc. | 10,171 | \$ 1,292,225 |
| | | 12,583,190 |
| <i>Media — 0.9%</i> | | |
| Comcast Corp., Class A | 23,347 | 1,000,419 |
| Fox Corp., Class A | 26,001 | 774,570 |
| Interpublic Group of Cos., Inc. (The) | 17,537 | 550,662 |
| News Corp., Class A | 19,368 | 520,612 |
| Omnicom Group, Inc. | 11,483 | 1,014,982 |
| | | 3,861,245 |
| <i>Metals & Mining — 0.2%</i> | | |
| Nucor Corp. | 2,513 | 483,250 |
| Steel Dynamics, Inc. | 2,257 | 302,032 |
| | | 785,282 |
| <i>Multi-Utilities — 1.3%</i> | | |
| CenterPoint Energy, Inc. | 34,733 | 955,158 |
| Dominion Energy, Inc. | 14,390 | 688,274 |
| DTE Energy Co. | 3,266 | 353,871 |
| NiSource, Inc. | 39,904 | 1,039,898 |
| Public Service Enterprise Group, Inc. | 23,280 | 1,452,672 |
| Sempra | 10,075 | 711,295 |
| | | 5,201,168 |
| <i>Oil, Gas & Consumable Fuels — 2.2%</i> | | |
| Chevron Corp. | 4,977 | 756,554 |
| Devon Energy Corp. | 3,533 | 155,664 |
| Diamondback Energy, Inc. | 8,759 | 1,598,693 |
| Exxon Mobil Corp. | 20,360 | 2,128,027 |
| Kinder Morgan, Inc. | 21,064 | 366,303 |
| ONEOK, Inc. | 20,088 | 1,509,011 |
| Targa Resources Corp. | 14,962 | 1,469,867 |
| Williams Cos., Inc. (The) | 38,408 | 1,380,383 |
| | | 9,364,502 |
| <i>Passenger Airlines — 0.9%</i> | | |
| American Airlines Group, Inc.* | 82,887 | 1,299,668 |
| Delta Air Lines, Inc. | 25,578 | 1,081,182 |
| United Airlines Holdings, Inc.* | 30,580 | 1,391,084 |
| | | 3,771,934 |
| <i>Personal Care Products — 0.0%(b)</i> | | |
| Kenvue, Inc. | 7,546 | 143,374 |
| <i>Pharmaceuticals — 2.6%</i> | | |
| Bristol-Myers Squibb Co. | 37,475 | 1,901,856 |
| Eli Lilly & Co. | 3,830 | 2,886,594 |
| Johnson & Johnson | 11,853 | 1,912,837 |
| Merck & Co., Inc. | 10,091 | 1,283,071 |
| Pfizer, Inc. | 25,777 | 684,637 |
| Viatis, Inc. | 107,989 | 1,335,824 |
| Zoetis, Inc., Class A | 3,794 | 752,464 |
| | | 10,757,283 |

| <u>Investments</u> | <u>Shares</u> | <u>Value</u> |
|--|---------------|--------------|
| Common Stocks (a) (continued) | | |
| <i>Professional Services — 0.7%</i> | | |
| Broadridge Financial Solutions, Inc. | 2,406 | \$ 489,813 |
| Jacobs Solutions, Inc. | 1,047 | 153,543 |
| Leidos Holdings, Inc. | 8,269 | 1,057,274 |
| Paychex, Inc. | 2,246 | 275,405 |
| Paycom Software, Inc. | 5,920 | 1,079,749 |
| | | 3,055,784 |
| <i>Residential REITs — 1.6%</i> | | |
| AvalonBay Communities, Inc., REIT | 7,021 | 1,242,928 |
| Camden Property Trust, REIT | 10,023 | 946,973 |
| Equity Residential, REIT | 22,266 | 1,340,636 |
| Invitation Homes, Inc., REIT | 37,423 | 1,275,002 |
| Mid-America Apartment Communities, Inc., REIT | 7,916 | 994,883 |
| UDR, Inc., REIT | 28,103 | 997,656 |
| | | 6,798,078 |
| <i>Retail REITs — 0.2%</i> | | |
| Federal Realty Investment Trust, REIT | 2,921 | 294,583 |
| Simon Property Group, Inc., REIT | 3,670 | 543,674 |
| | | 838,257 |
| <i>Semiconductors & Semiconductor Equipment — 6.3%</i> | | |
| Advanced Micro Devices, Inc.* | 4,307 | 829,227 |
| Applied Materials, Inc. | 3,998 | 806,077 |
| Broadcom, Inc. | 3,925 | 5,104,423 |
| First Solar, Inc.* | 2,801 | 431,046 |
| Intel Corp. | 25,239 | 1,086,539 |
| Microchip Technology, Inc. | 15,439 | 1,299,037 |
| NVIDIA Corp. | 18,537 | 14,664,991 |
| ON Semiconductor Corp.* | 12,653 | 998,575 |
| Skyworks Solutions, Inc. | 11,931 | 1,251,801 |
| | | 26,471,716 |
| <i>Software — 8.4%</i> | | |
| Adobe, Inc.* | 1,741 | 975,447 |
| ANSYS, Inc.* | 1,239 | 414,037 |
| Autodesk, Inc.* | 4,571 | 1,180,095 |
| Cadence Design Systems, Inc.* | 5,741 | 1,747,446 |
| Fortinet, Inc.* | 20,982 | 1,450,066 |
| Gen Digital, Inc. | 28,893 | 620,910 |
| Intuit, Inc. | 1,734 | 1,149,451 |
| Microsoft Corp. | 48,265 | 19,964,335 |
| Oracle Corp. | 1,244 | 138,930 |
| Palo Alto Networks, Inc.* | 4,802 | 1,491,261 |
| PTC, Inc.* | 824 | 150,800 |
| Salesforce, Inc.* | 10,178 | 3,143,170 |
| ServiceNow, Inc.* | 1,355 | 1,045,166 |
| Synopsys, Inc.* | 3,151 | 1,807,823 |
| | | 35,278,937 |
| <i>Specialized REITs — 1.1%</i> | | |
| Digital Realty Trust, Inc., REIT | 7,600 | 1,115,756 |

| <u>Investments</u> | <u>Shares</u> | <u>Value</u> |
|---|-----------------------------|------------------------------|
| Common Stocks (a) (continued) | | |
| Public Storage, REIT | 4,759 | \$ 1,350,937 |
| VICI Properties, Inc., Class A, REIT | 24,813 | 742,653 |
| Weyerhaeuser Co., REIT | 34,984 | 1,202,750 |
| | | <u>4,412,096</u> |
| <i>Specialty Retail — 1.1%</i> | | |
| Best Buy Co., Inc. | 12,904 | 1,043,675 |
| Home Depot, Inc. (The) | 3,675 | 1,398,742 |
| Lowe's Cos., Inc. | 658 | 158,361 |
| TJX Cos., Inc. (The) | 19,824 | 1,965,351 |
| | | <u>4,566,129</u> |
| <i>Technology Hardware, Storage & Peripherals — 5.1%</i> | | |
| Apple, Inc. | 96,383 | 17,421,227 |
| Hewlett Packard Enterprise Co. | 67,298 | 1,024,949 |
| HP, Inc. | 47,938 | 1,358,084 |
| Seagate Technology Holdings plc | 14,804 | 1,377,512 |
| | | <u>21,181,772</u> |
| <i>Textiles, Apparel & Luxury Goods — 1.1%</i> | | |
| Lululemon Athletica, Inc.* | 1,818 | 849,170 |
| NIKE, Inc., Class B | 15,793 | 1,641,367 |
| Ralph Lauren Corp., Class A | 8,184 | 1,521,569 |
| Tapestry, Inc. | 7,889 | 374,964 |
| | | <u>4,387,070</u> |
| <i>Tobacco — 0.0%(b)</i> | | |
| Philip Morris International, Inc. | 1,596 | 143,576 |
| <i>Trading Companies & Distributors — 0.1%</i> | | |
| United Rentals, Inc. | 580 | 402,097 |
| <i>Wireless Telecommunication Services — 0.4%</i> | | |
| T-Mobile US, Inc. | 10,771 | 1,758,904 |
| Total Common Stocks (Cost \$298,356,975) | | <u>388,368,154</u> |
| | Principal Amount | |
| Short-Term Investments — 1.4% | | |
| Repurchase Agreements (c) — 1.4% | | |
| Repurchase Agreements with various counterparties, rates 5.2% - 5.3%, dated 2/29/2024, due 3/1/2024, total to be received \$5,913,486 | | |
| (Cost \$5,912,615) | \$ 5,912,615 | <u>5,912,615</u> |
| Total Investments — 94.4% (Cost \$304,269,590) | | <u>394,280,769</u> |
| Other assets less liabilities — 5.6% | | <u>23,575,834</u> |
| Net Assets — 100.0% | | <u>\$ 417,856,603</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 \$36,787,527.
- (b) Represents less than 0.05% of net assets.
- (c) 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

REIT Real Estate Investment Trust

**Swap Agreements**

Large Cap Core Plus had the following open non-exchange traded total return swap agreements as of February 29, 2024:

| Notional Amount (\$) | Termination Date^a | Counterparty | Rate Paid (Received)^b | Reference Instrument | Value and Unrealized Appreciation/ (Depreciation) (\$) |
|-----------------------------|-------------------------------------|-----------------------------|---|---|---|
| (67,380,148) | 11/7/2024 | Goldman Sachs International | (5.43)% | Credit Suisse 130/30 Large Cap Index short portion ^c | (3,367,005) |
| (12,404,472) | 11/14/2024 | Societe Generale | (5.38)% | Credit Suisse 130/30 Large Cap Index short portion ^c | (2,780,234) |
| 79,896,992 | 3/6/2024 | Societe Generale | 6.28% | Credit Suisse 130/30 Large Cap Index long portion ^d | 13,967,394 |
| 67,492,520 | | | | | 11,187,160 |
| (46,170,922) | 11/6/2025 | UBS AG | (5.43)% | Credit Suisse 130/30 Large Cap Index short portion ^c | (1,880,849) |
| 75,465,225 | 11/7/2024 | UBS AG | 5.88% | Credit Suisse 130/30 Large Cap Index long portion ^d | 9,742,580 |
| 29,294,303 | | | | | 7,861,731 |
| 29,406,675 | | | | | 15,681,886 |
| | | | | Total Unrealized Appreciation | 23,709,974 |
| | | | | Total Unrealized Depreciation | (8,028,088) |

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

^b 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).

^c Certain underlying short component disclosures related to this index may be found on the website at www.proshares.com/media/Large_Cap_Short_February.pdf

^d See the Common Stocks section of the preceding Schedule of Portfolio Investments for the representative long components of the underlying reference instrument and their relative weightings.

| <u>Investments</u> | <u>Shares</u> | <u>Value</u> |
|---|-----------------------------|-----------------------------|
| Common Stocks — 90.8% | | |
| <i>Broadline Retail — 57.3%</i> | | |
| Alibaba Group Holding Ltd., ADR | 6,612 | \$ 489,486 |
| Amazon.com, Inc.* | 14,872 | 2,628,775 |
| Coupang, Inc.* | 29,726 | 550,525 |
| eBay, Inc. | 22,021 | 1,041,153 |
| Etsy, Inc.* | 6,329 | 453,726 |
| Global-e Online Ltd.* | 6,557 | 222,086 |
| JD.com, Inc., ADR | 11,343 | 256,579 |
| MercadoLibre, Inc.* | 209 | 333,418 |
| Ozon Holdings plc, ADR*‡(a) | 3,471 | — |
| PDD Holdings, Inc., ADR* | 8,910 | 1,109,651 |
| | | <u>7,085,399</u> |
| <i>Entertainment — 2.2%</i> | | |
| Sea Ltd., ADR* | 5,513 | 267,491 |
| <i>Specialty Retail — 28.0%</i> | | |
| Beyond, Inc.* | 14,164 | 474,919 |
| Buckle, Inc. (The) | 10,859 | 444,567 |
| Carvana Co., Class A* | 6,636 | 503,872 |
| Chewy, Inc., Class A* | 27,329 | 482,084 |
| Revolve Group, Inc., Class A*(b) | 26,155 | 573,579 |
| Wayfair, Inc., Class A* | 8,612 | 513,275 |
| Williams-Sonoma, Inc. | 2,024 | 476,713 |
| | | <u>3,469,009</u> |
| <i>Textiles, Apparel & Luxury Goods — 3.3%</i> | | |
| Figs, Inc., Class A*(b) | 78,976 | 413,044 |
| Total Common Stocks (Cost \$10,589,038) | | <u><u>11,234,943</u></u> |
| Securities Lending Reinvestments (c) — 8.0% | | |
| Investment Companies — 8.0% | | |
| Invesco Government & Agency Portfolio, Institutional Class 5.25% (d) (Cost \$985,792) | 985,792 | 985,792 |
| | Principal Amount | |
| Short-Term Investments — 6.2% | | |
| Repurchase Agreements (e) — 6.2% | | |
| Repurchase Agreements with various counterparties, rates 5.2% - 5.3%, dated 2/29/2024, due 3/1/2024, total to be received \$769,981 (Cost \$769,867) | \$ 769,867 | 769,867 |
| Total Investments — 105.0% (Cost \$12,344,697) | | <u><u>12,990,602</u></u> |
| Liabilities in excess of other assets — (5.0%) | | <u>(619,720)</u> |
| Net Assets — 100.0% | | <u><u>\$ 12,370,882</u></u> |

- * Non-income producing security.
‡ Value determined using significant unobservable inputs.
- (a) 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 \$0, which represents approximately 0.00% of net assets of the Fund.
- (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 \$913,913, collateralized in the form of cash with a value of \$985,792 that was reinvested in the securities shown in the Securities Lending Reinvestment section of the Schedule of Portfolio Investments.
- (c) The security was purchased with cash collateral held from securities on loan at February 29, 2024. The total value of securities purchased was \$985,792.
- (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.

Abbreviations

ADR American Depositary Receipt

**Swap Agreements**

Long Online /Short Stores ETF had the following open non-exchange traded total return swap agreements as of February 29, 2024:

| Notional Amount (\$) | Termination Date^a | Counterparty | Rate Paid (Received)^b | Reference Instrument | Value and Unrealized Appreciation/ (Depreciation) (\$) |
|-----------------------------|-------------------------------------|-----------------------------|---|--|---|
| (4,462,281) | 5/6/2025 | BNP Paribas SA | (5.28)% | Solactive-ProShares Bricks and Mortar Retail Store Index | (1,650,783) |
| 156,295 | 5/6/2025 | BNP Paribas SA | 5.88% | ProShares Online Retail Index | 63,900 |
| <u>(4,305,986)</u> | | | | | <u>(1,586,883)</u> |
| (140,771) | 11/7/2024 | Goldman Sachs International | (4.33)% | Solactive-ProShares Bricks and Mortar Retail Store Index | (3,838) |
| 12,139 | 11/7/2024 | Goldman Sachs International | 5.93% | ProShares Online Retail Index | (5,450) |
| <u>(128,632)</u> | | | | | <u>(9,288)</u> |
| (1,580,709) | 3/6/2025 | Societe Generale | (4.78)% | Solactive-ProShares Bricks and Mortar Retail Store Index | (111,988) |
| 911,975 | 11/14/2024 | Societe Generale | 4.73% | ProShares Online Retail Index | 24,125 |
| <u>(668,734)</u> | | | | | <u>(87,863)</u> |
| 48,558 | 3/6/2024 | UBS AG | 5.68% | Solactive-ProShares Bricks and Mortar Retail Store Index | 11,125 |
| <u>(5,054,794)</u> | | | | | <u>(1,672,909)</u> |
| | | | | Total Unrealized Appreciation | 99,150 |
| | | | | Total Unrealized Depreciation | (1,772,059) |

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

^b 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> |
|--|---------------|------------------|
| Common Stocks — 76.0% | | |
| <i>Biotechnology — 10.4%</i> | | |
| Cerevel Therapeutics Holdings, Inc.* | 6,271 | \$ 257,111 |
| Inhibrx, Inc.* | 7,250 | 265,568 |
| Karuna Therapeutics, Inc.* | 829 | 260,281 |
| MorphoSys AG*(a) | 3,755 | 263,796 |
| | | <u>1,046,756</u> |
| <i>Building Products — 2.6%</i> | | |
| Masonite International Corp.* | 2,010 | 261,782 |
| <i>Communications Equipment — 2.6%</i> | | |
| Juniper Networks, Inc. | 7,026 | 260,173 |
| <i>Construction Materials — 2.6%</i> | | |
| CSR Ltd. | 45,900 | 263,443 |
| <i>Consumer Finance — 2.5%</i> | | |
| Discover Financial Services | 2,115 | 255,281 |
| <i>Containers & Packaging — 3.2%</i> | | |
| Westrock Co. | 7,000 | 317,030 |
| <i>Food Products — 2.5%</i> | | |
| Sovos Brands, Inc.* | 11,059 | 252,035 |
| <i>Health Care Equipment & Supplies — 2.6%</i> | | |
| Axonics, Inc.* | 3,813 | 259,055 |
| <i>Household Durables — 2.6%</i> | | |
| MDC Holdings, Inc. | 4,200 | 263,340 |
| <i>Insurance — 2.6%</i> | | |
| American Equity Investment Life Holding Co.* | 4,697 | 260,871 |
| <i>Metals & Mining — 2.5%</i> | | |
| United States Steel Corp. | 5,292 | 250,523 |
| <i>Oil, Gas & Consumable Fuels — 9.8%</i> | | |
| Callon Petroleum Co.* | 7,603 | 236,909 |
| Enerplus Corp. | 14,750 | 261,384 |
| Hess Corp. | 1,587 | 231,305 |
| Pioneer Natural Resources Co. | 1,066 | 250,713 |
| | | <u>980,311</u> |
| <i>Passenger Airlines — 2.5%</i> | | |
| Hawaiian Holdings, Inc.* | 18,122 | 255,701 |
| <i>Pharmaceuticals — 5.1%</i> | | |
| Catalent, Inc.* | 4,375 | 250,862 |
| Cymbay Therapeutics, Inc.* | 8,150 | 262,349 |
| | | <u>513,211</u> |

| <u>Investments</u> | <u>Shares</u> | <u>Value</u> |
|--|---------------|-----------------------------|
| Common Stocks (continued) | | |
| <i>Professional Services — 3.9%</i> | | |
| Benefit One, Inc. | 26,898 | \$ 389,063 |
| <i>Software — 10.6%</i> | | |
| Altium Ltd. | 6,125 | 257,825 |
| ANSYS, Inc.* | 805 | 269,007 |
| Everbridge, Inc.* | 9,300 | 262,911 |
| Splunk, Inc.* | 1,772 | 276,822 |
| | | <u>1,066,565</u> |
| <i>Textiles, Apparel & Luxury Goods — 2.2%</i> | | |
| Capri Holdings Ltd.* | 4,712 | 217,365 |
| <i>Trading Companies & Distributors — 5.2%</i> | | |
| McGrath RentCorp | 2,125 | 264,520 |
| Textainer Group Holdings Ltd. | 5,177 | 258,332 |
| | | <u>522,852</u> |
| Total Common Stocks (Cost \$7,495,041) | | <u>7,635,357</u> |
| Master Limited Partnerships — 2.9% | | |
| <i>Oil, Gas & Consumable Fuels — 2.9%</i> | | |
| NuStar Energy LP (Cost \$258,421) | 12,375 | 292,298 |
| | | <u>Principal Amount</u> |
| Short-Term Investments — 20.1% | | |
| Repurchase Agreements (b) — 20.1% | | |
| Repurchase Agreements with various counterparties, rates 5.2% - 5.3%, dated 2/29/2024, due 3/1/2024, total to be received \$2,019,015 (Cost \$2,018,719) | \$ 2,018,719 | <u>2,018,719</u> |
| Total Investments — 99.0% (Cost \$9,772,181) | | <u>9,946,374</u> |
| Other assets less liabilities — 1.0% | | <u>99,036</u> |
| Net Assets — 100.0% | | <u><u>\$ 10,045,410</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 \$3,513, collateralized in the form of U.S. Government Treasury Securities, interest rates ranging from 1.00% – 3.38%, and maturity dates ranging from May 15, 2025 – August 15, 2052. The total value of collateral is \$3,735.
- (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.

Forward Currency Contracts

Merger ETF had the following open forward currency contracts as of February 29, 2024:

| Currency | Counterparty | Delivery Date | Foreign Currency to Receive (Pay) | U.S. Dollars to Receive (Pay) | Market Value | Net Unrealized Appreciation/ (Depreciation) |
|-----------------------------------|-----------------------------|---------------|-----------------------------------|-------------------------------|--------------|---|
| U.S. Dollar vs. Australian Dollar | Goldman Sachs International | 04/15/24 | (805,000) | \$ 526,986 | \$ (523,961) | \$ 3,025 |
| U.S. Dollar vs. Canadian Dollar | Goldman Sachs International | 04/15/24 | (347,000) | 256,943 | (255,845) | 1,098 |
| U.S. Dollar vs. Euro | Goldman Sachs International | 04/15/24 | (5,000) | 5,435 | (5,414) | 21 |
| U.S. Dollar vs. British Pound | Goldman Sachs International | 04/15/24 | (249,000) | 316,619 | (314,396) | 2,223 |
| U.S. Dollar vs. Japanese Yen | Goldman Sachs International | 04/15/24 | (68,219,000) | 474,111 | (458,187) | 15,924 |
| Total Unrealized Appreciation | | | | | | \$ 22,291 |
| U.S. Dollar vs. Australian Dollar | Goldman Sachs International | 04/15/24 | 3,000 | \$ (1,965) | \$ 1,953 | \$ (12) |
| U.S. Dollar vs. British Pound | Goldman Sachs International | 04/15/24 | 249,000 | (317,897) | 314,395 | (3,502) |
| U.S. Dollar vs. Japanese Yen | Goldman Sachs International | 04/15/24 | 11,945,000 | (82,156) | 80,227 | (1,929) |
| U.S. Dollar vs. Euro | Goldman Sachs International | 04/15/24 | (240,000) | 258,971 | (259,856) | (885) |
| U.S. Dollar vs. Japanese Yen | Goldman Sachs International | 04/15/24 | (2,000,000) | 13,364 | (13,433) | (69) |
| Total Unrealized Depreciation | | | | | | \$ (6,397) |
| Total Net Unrealized Appreciation | | | | | | \$ 15,894 |

Swap Agreements

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

| Notional Amount (\$) | Termination Date ^a | Counterparty | Rate Paid (Received) ^b | Reference Instrument | Value and Unrealized Appreciation/ (Depreciation) (\$) |
|-------------------------------|-------------------------------|------------------|-----------------------------------|---|--|
| (7,170) | 11/14/2024 | Citibank NA | (4.43)% | S&P Merger Arbitrage Index short exposure to Acquirers ^c | (587) |
| 8,140 | 11/14/2024 | Citibank NA | 5.78% | S&P Merger Arbitrage Index long exposure to Targets ^d | 343 |
| 970 | | | | | (244) |
| (2,662,627) | 4/10/2025 | Societe Generale | (4.88)% | S&P Merger Arbitrage Index short exposure to Acquirers ^c | 146,442 |
| 1,063,680 | 11/14/2024 | Societe Generale | 6.03% | S&P Merger Arbitrage Index long exposure to Targets ^d | 29,176 |
| (1,598,947) | | | | | 175,618 |
| (1,597,977) | | | | | 175,374 |
| Total Unrealized Appreciation | | | | | 175,961 |
| Total Unrealized Depreciation | | | | | (587) |

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

^b 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).

^c Certain underlying short component disclosures related to this index may be found on the website at www.proshares.com/media/Merger_Acquirers_February.pdf.

^d See the Common Stocks section of the preceding Schedule of Portfolio Investments for the representative long components of the underlying reference instrument and their relative weightings.

Merger ETF invested, as a percentage of net assets, in the following countries as of February 29, 2024:

| | |
|--------------------|---------------|
| United States | 64.6% |
| Australia | 5.2% |
| Japan | 3.9% |
| Germany | 2.6% |
| Canada | 2.6% |
| Other ^a | 21.1% |
| | <u>100.0%</u> |

a Includes any non-equity securities and net other assets (liabilities).

| Investments | Shares | Value |
|--|---------|------------|
| Common Stocks — 99.8% | | |
| <i>Broadline Retail — 4.6%</i> | | |
| Amazon.com, Inc.* | 1,432 | \$ 253,120 |
| <i>Communications Equipment — 0.8%</i> | | |
| Nokia OYJ, ADR(a) | 12,789 | 45,145 |
| <i>Electronic Equipment, Instruments & Components — 5.9%</i> | | |
| MicroVision, Inc.*(a) | 59,453 | 140,309 |
| Vuzix Corp.*(a) | 108,828 | 183,919 |
| | | 324,228 |
| <i>Entertainment — 5.3%</i> | | |
| Electronic Arts, Inc. | 83 | 11,577 |
| NetEase, Inc., ADR | 594 | 64,105 |
| ROBLOX Corp., Class A* | 4,691 | 187,171 |
| Take-Two Interactive Software, Inc.* | 181 | 26,594 |
| | | 289,447 |
| <i>Health Care Equipment & Supplies — 0.9%</i> | | |
| Penumbra, Inc.* | 220 | 51,682 |
| <i>Household Durables — 0.3%</i> | | |
| Sony Group Corp., ADR | 195 | 16,733 |
| <i>Interactive Media & Services — 14.1%</i> | | |
| Alphabet, Inc., Class A* | 1,728 | 239,259 |
| fuboTV, Inc.*(a) | 62,482 | 129,338 |
| Meta Platforms, Inc., Class A | 518 | 253,887 |
| Snap, Inc., Class A* | 13,389 | 147,547 |
| | | 770,031 |
| <i>IT Services — 5.6%</i> | | |
| Accenture plc, Class A | 477 | 178,770 |
| Globant SA* | 574 | 128,100 |
| | | 306,870 |
| <i>Media — 2.2%</i> | | |
| Stagwell, Inc., Class A* | 22,020 | 117,587 |
| <i>Real Estate Management & Development — 3.8%</i> | | |
| eXp World Holdings, Inc.(a) | 15,797 | 206,941 |
| <i>Semiconductors & Semiconductor Equipment — 32.5%</i> | | |
| Advanced Micro Devices, Inc.* | 1,385 | 266,654 |
| Ambarella, Inc.* | 2,459 | 137,335 |
| ASML Holding NV (Registered), NYRS | 115 | 109,443 |
| CEVA, Inc.* | 8,318 | 188,320 |
| Cirrus Logic, Inc.* | 1,178 | 108,164 |
| Himax Technologies, Inc., ADR | 35,549 | 195,875 |
| Intel Corp. | 2,825 | 121,616 |
| Magnachip Semiconductor Corp.* | 3,354 | 19,118 |
| NVIDIA Corp. | 372 | 294,297 |

| Investments | Shares | Value |
|--|---------|---------------------|
| Common Stocks (continued) | | |
| QUALCOMM, Inc. | 662 | \$ 104,457 |
| STMicroelectronics NV, ADR | 2,119 | 96,669 |
| Universal Display Corp. | 775 | 135,175 |
| | | 1,777,123 |
| <i>Software — 12.0%</i> | | |
| Autodesk, Inc.* | 28 | 7,229 |
| InterDigital, Inc. | 564 | 60,359 |
| Matterport, Inc.* | 13,161 | 27,901 |
| Microsoft Corp. | 598 | 247,357 |
| PTC, Inc.* | 1,134 | 207,533 |
| Unity Software, Inc.* | 3,621 | 106,168 |
| | | 656,547 |
| <i>Specialty Retail — 1.7%</i> | | |
| Williams-Sonoma, Inc. | 401 | 94,447 |
| <i>Technology Hardware, Storage & Peripherals — 10.1%</i> | | |
| Apple, Inc. | 1,246 | 225,214 |
| Immersion Corp. | 24,758 | 167,117 |
| Xerox Holdings Corp. | 8,668 | 161,658 |
| | | 553,989 |
| Total Common Stocks (Cost \$5,197,917) | | 5,463,890 |
| Securities Lending Reinvestments (b) — 11.3% | | |
| Investment Companies — 11.3% | | |
| Invesco Government & Agency Portfolio, Institutional Class 5.25% (c) | | |
| (Cost \$619,710) | 619,710 | 619,710 |
| Total Investments — 111.1% | | 6,083,600 |
| (Cost \$5,817,627) | | (606,860) |
| Liabilities in excess of other assets — (11.1%) | | |
| Net Assets — 100.0% | | \$ 5,476,740 |

* 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 \$613,564, collateralized in the form of cash with a value of \$619,710 that was reinvested in the securities shown in the Securities Lending Reinvestment section of the Schedule of Portfolio Investments.
- (b) The security was purchased with cash collateral held from securities on loan at February 29, 2024. The total value of securities purchased was \$619,710.
- (c) Rate shown is the 7-day yield as of February 29, 2024.

Abbreviations

| | |
|------|-----------------------------|
| ADR | American Depositary Receipt |
| NYRS | New York Registry Shares |
| OYJ | Public Limited Company |

Metaverse ETF invested, as a percentage of net assets, in the following countries as of February 29, 2024:

| | |
|--------------------|--------|
| United States | 89.8% |
| Taiwan | 3.6% |
| Netherlands | 2.0% |
| Singapore | 1.8% |
| China | 1.2% |
| Finland | 0.8% |
| South Korea | 0.3% |
| Japan | 0.3% |
| Other ^a | 0.2% |
| | 100.0% |

a Includes any non-equity securities and net other assets (liabilities).

| <u>Investments</u> | <u>Shares</u> | <u>Value</u> | <u>Investments</u> | <u>Shares</u> | <u>Value</u> |
|--|---------------|--------------|--|---------------|--------------|
| Common Stocks — 99.0% | | | Common Stocks (continued) | | |
| <i>Aerospace & Defense — 1.3%</i> | | | Washington H Soul Pattinson & Co. Ltd.(a) | 50,819 | \$ 1,142,956 |
| BAE Systems plc | 72,211 | \$ 1,134,484 | | | 2,258,758 |
| <i>Air Freight & Logistics — 1.3%</i> | | | <i>Food Products — 5.1%</i> | | |
| DSV A/S | 6,853 | 1,100,332 | Chocoladefabriken Lindt & Spruengli AG, Class PC | 89 | 1,093,612 |
| <i>Beverages — 1.3%</i> | | | Kerry Group plc, Class A | 13,390 | 1,175,718 |
| Diageo plc | 30,648 | 1,148,314 | Lotus Bakeries NV | 116 | 1,092,106 |
| <i>Biotechnology — 1.3%</i> | | | Nestle SA (Registered) | 10,147 | 1,057,394 |
| CSL Ltd. | 6,175 | 1,150,928 | | | 4,418,830 |
| <i>Broadline Retail — 1.3%</i> | | | <i>Gas Utilities — 2.5%</i> | | |
| Pan Pacific International Holdings Corp. | 48,448 | 1,141,038 | APA Group | 215,853 | 1,103,338 |
| <i>Building Products — 1.3%</i> | | | Enagas SA | 72,407 | 1,045,651 |
| Geberit AG (Registered) | 1,963 | 1,144,071 | | | 2,148,989 |
| <i>Capital Markets — 1.4%</i> | | | <i>Health Care Equipment & Supplies — 2.7%</i> | | |
| Partners Group Holding AG | 806 | 1,161,563 | Coloplast A/S, Class B | 8,872 | 1,179,275 |
| <i>Chemicals — 6.5%</i> | | | DiaSorin SpA | 11,779 | 1,190,282 |
| Croda International plc | 18,078 | 1,089,878 | | | 2,369,557 |
| Givaudan SA (Registered) | 270 | 1,136,664 | <i>Health Care Providers & Services — 1.2%</i> | | |
| Nissan Chemical Corp. | 27,312 | 1,141,056 | Sonic Healthcare Ltd. | 54,729 | 1,063,758 |
| Sika AG (Registered) | 3,878 | 1,125,239 | <i>Household Durables — 1.3%</i> | | |
| Symrise AG, Class A | 10,715 | 1,096,446 | Sekisui Chemical Co. Ltd. | 81,427 | 1,147,388 |
| | | 5,589,283 | <i>Household Products — 1.3%</i> | | |
| <i>Construction & Engineering — 1.4%</i> | | | Unicharm Corp. | 32,923 | 1,094,574 |
| ACS Actividades de Construccion y Servicios SA(a) | 28,903 | 1,186,664 | <i>Industrial Conglomerates — 2.7%</i> | | |
| <i>Diversified Telecommunication Services — 4.0%</i> | | | DCC plc | 15,646 | 1,111,485 |
| HKT Trust & HKT Ltd. | 971,753 | 1,185,398 | Hikari Tsushin, Inc. | 6,757 | 1,222,102 |
| Nippon Telegraph & Telephone Corp. | 939,572 | 1,144,411 | | | 2,333,587 |
| Telenor ASA | 103,448 | 1,134,104 | <i>Industrial REITs — 1.3%</i> | | |
| | | 3,463,913 | Warehouses De Pauw CVA, REIT | 40,993 | 1,094,819 |
| <i>Electric Utilities — 2.6%</i> | | | <i>Insurance — 5.2%</i> | | |
| CK Infrastructure Holdings Ltd. | 192,037 | 1,129,586 | AIA Group Ltd. | 138,195 | 1,122,676 |
| Mercury NZ Ltd. | 276,256 | 1,124,304 | Legal & General Group plc | 377,544 | 1,156,207 |
| | | 2,253,890 | Swiss Life Holding AG (Registered) | 1,562 | 1,138,129 |
| <i>Electronic Equipment, Instruments & Components — 2.7%</i> | | | Tokio Marine Holdings, Inc. | 37,712 | 1,102,610 |
| Halma plc | 39,613 | 1,153,497 | | | 4,519,622 |
| Murata Manufacturing Co. Ltd. | 57,143 | 1,154,161 | <i>Interactive Media & Services — 1.4%</i> | | |
| | | 2,307,658 | CAR Group Ltd. | 50,230 | 1,202,319 |
| <i>Financial Services — 2.6%</i> | | | <i>IT Services — 6.8%</i> | | |
| Sofina SA | 4,896 | 1,115,802 | Bechtle AG | 22,652 | 1,168,283 |
| | | | Obic Co. Ltd. | 7,678 | 1,201,691 |
| | | | Otsuka Corp. | 27,026 | 1,188,155 |
| | | | SCSK Corp. | 63,149 | 1,164,504 |

| Investments | Shares | Value |
|--|---------|--------------|
| Common Stocks (continued) | | |
| TIS, Inc. | 50,160 | \$ 1,131,088 |
| | | 5,853,721 |
| <i>Machinery — 1.3%</i> | | |
| Spirax-Sarco Engineering plc | 8,645 | 1,129,090 |
| <i>Multi-Utilities — 1.3%</i> | | |
| National Grid plc | 88,223 | 1,157,826 |
| <i>Office REITs — 1.3%</i> | | |
| Japan Real Estate Investment Corp., REIT | 319 | 1,150,932 |
| <i>Personal Care Products — 1.3%</i> | | |
| Kao Corp. | 30,144 | 1,147,192 |
| <i>Pharmaceuticals — 10.7%</i> | | |
| Astellas Pharma, Inc. | 101,245 | 1,117,165 |
| Novartis AG (Registered) | 11,172 | 1,135,407 |
| Novo Nordisk A/S, Class B | 9,153 | 1,089,197 |
| Recordati Industria Chimica e Farmaceutica SpA | 20,561 | 1,151,664 |
| Roche Holding AG | 4,313 | 1,136,109 |
| Sanofi SA | 12,219 | 1,162,151 |
| Shionogi & Co. Ltd. | 23,874 | 1,193,780 |
| UCB SA | 11,043 | 1,272,694 |
| | | 9,258,167 |
| <i>Professional Services — 3.9%</i> | | |
| Computershare Ltd. | 65,812 | 1,110,762 |
| RELX plc | 26,413 | 1,156,359 |
| Wolters Kluwer NV | 7,226 | 1,140,491 |
| | | 3,407,612 |
| <i>Real Estate Management & Development — 2.7%</i> | | |
| Hulic Co. Ltd. | 112,624 | 1,123,456 |
| Swire Properties Ltd. | 583,691 | 1,204,839 |
| | | 2,328,295 |
| <i>Retail REITs — 1.3%</i> | | |
| Japan Metropolitan Fund Invest, REIT(a) | 1,842 | 1,086,715 |
| <i>Semiconductors & Semiconductor Equipment — 2.6%</i> | | |
| ASML Holding NV | 1,226 | 1,154,906 |
| Lasertec Corp. | 4,212 | 1,124,270 |
| | | 2,279,176 |
| <i>Software — 4.1%</i> | | |
| Nemetschek SE | 12,253 | 1,169,230 |
| Sage Group plc (The) | 76,082 | 1,197,706 |
| SAP SE | 6,415 | 1,200,132 |
| | | 3,567,068 |
| <i>Specialty Retail — 1.3%</i> | | |
| Nitori Holdings Co. Ltd. | 7,689 | 1,129,179 |

| Investments | Shares | Value |
|--|--------|--------------|
| Common Stocks (continued) | | |
| <i>Technology Hardware, Storage & Peripherals — 1.3%</i> | | |
| FUJIFILM Holdings Corp. | 18,043 | \$ 1,148,015 |
| <i>Trading Companies & Distributors — 4.1%</i> | | |
| Ashtead Group plc | 16,763 | 1,204,407 |
| Brenntag SE | 13,039 | 1,190,615 |
| Bunzl plc | 27,935 | 1,114,156 |
| | | 3,509,178 |
| <i>Water Utilities — 1.3%</i> | | |
| United Utilities Group plc | 86,529 | 1,121,912 |
| Total Common Stocks (Cost \$80,205,247) | | |
| | | 85,708,417 |

Securities Lending Reinvestments (b) — 0.0% (c)

Investment Companies — 0.0% (c)

| | | |
|---|-------------------------|--------|
| Invesco Government & Agency Portfolio, Institutional Class 5.25% (d) (Cost \$33,814) | 33,814 | 33,814 |
| | Principal Amount | |

Short-Term Investments — 0.3%

Repurchase Agreements (e) — 0.3%

| | | |
|---|------------|---------|
| Repurchase Agreements with various counterparties, rates 5.2% - 5.3%, dated 2/29/2024, due 3/1/2024, total to be received \$221,903 (Cost \$221,870) | \$ 221,870 | 221,870 |
|---|------------|---------|

| | | |
|--|--|-------------------|
| Total Investments — 99.3% (Cost \$80,460,931) | | 85,964,101 |
|--|--|-------------------|

| | | |
|--------------------------------------|--|---------|
| Other assets less liabilities — 0.7% | | 571,029 |
|--------------------------------------|--|---------|

| | | |
|----------------------------|--|----------------------|
| Net Assets — 100.0% | | \$ 86,535,130 |
|----------------------------|--|----------------------|

- 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 \$2,043,566, collateralized in the form of cash with a value of \$33,814 that was reinvested in the securities shown in the Securities Lending Reinvestment section of the Schedule of Portfolio Investments and \$2,292,005 of collateral in the form of U.S. Government Treasury Securities, interest rates ranging from 0.00% – 4.75%, and maturity dates ranging from March 28, 2024 – February 15, 2053. The total value of collateral is \$2,325,819.
- The security was purchased with cash collateral held from securities on loan at February 29, 2024. The total value of securities purchased was \$33,814.
- Represents less than 0.05% of net assets.
- 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.

**Abbreviations**

| | |
|------|------------------------------|
| CVA | Dutch Certification |
| REIT | Real Estate Investment Trust |

MSCI EAFE Dividend Growers ETF invested, as a percentage of net assets, in the following countries as of February 29, 2024:

| | |
|--------------------|--------|
| Japan | 27.8% |
| United Kingdom | 17.2% |
| Switzerland | 11.7% |
| Germany | 6.7% |
| Australia | 6.5% |
| Hong Kong | 5.4% |
| Belgium | 5.3% |
| Denmark | 3.9% |
| Italy | 2.7% |
| Netherlands | 2.6% |
| Spain | 2.6% |
| Ireland | 1.4% |
| France | 1.3% |
| United States | 1.3% |
| Norway | 1.3% |
| New Zealand | 1.3% |
| Other ^a | 1.0% |
| | <hr/> |
| | 100.0% |

a Includes any non-equity securities and net other assets (liabilities).

SCHEDULE OF PORTFOLIO INVESTMENTS

| <u>Investments</u> | <u>Shares</u> | <u>Value</u> | <u>Investments</u> | <u>Shares</u> | <u>Value</u> |
|---|---------------|--------------|---|---------------|--------------|
| Common Stocks — 99.7% | | | Common Stocks (continued) | | |
| <i>Automobiles — 1.8%</i> | | | <i>Electronic Equipment, Instruments & Components — 1.6%</i> | | |
| Ford Otomotiv Sanayi A/S | 7,149 | \$ 232,795 | Unimicron Technology Corp. | 36,239 | \$ 205,789 |
| <i>Banks — 6.8%</i> | | | <i>Financial Services — 1.7%</i> | | |
| Bank of Communications Co. Ltd., Class A | 256,400 | 223,491 | Chailease Holding Co. Ltd. | 40,092 | 221,328 |
| China Construction Bank Corp., Class A | 227,600 | 221,485 | <i>Gas Utilities — 3.6%</i> | | |
| China Merchants Bank Co. Ltd., Class A | 50,700 | 225,827 | ENN Energy Holdings Ltd. | 30,489 | 250,587 |
| Industrial & Commercial Bank of China Ltd., Class A | 304,100 | 225,330 | Indraprastha Gas Ltd. | 41,952 | 215,537 |
| | | 896,133 | <i>Ground Transportation — 1.7%</i> | | 466,124 |
| <i>Beverages — 12.2%</i> | | | Localiza Rent a Car SA | 20,972 | 223,596 |
| Anhui Gujing Distillery Co. Ltd., Class B | 16,800 | 237,790 | <i>Health Care Equipment & Supplies — 1.7%</i> | | |
| Arca Continental SAB de CV | 19,936 | 214,761 | Lepu Medical Technology Beijing Co. Ltd., Class A | 108,700 | 228,031 |
| Coca-Cola Femsa SAB de CV | 21,200 | 206,922 | <i>Health Care Providers & Services — 1.7%</i> | | |
| Jiangsu King's Luck Brewery JSC Ltd., Class A | 32,100 | 239,637 | Mouwasat Medical Services Co. | 6,614 | 217,627 |
| Kweichow Moutai Co. Ltd., Class A | 900 | 212,074 | <i>Independent Power and Renewable Electricity Producers — 1.7%</i> | | |
| Luzhou Laojiao Co. Ltd., Class A | 10,300 | 251,656 | China National Nuclear Power Co. Ltd., Class A | 185,900 | 224,323 |
| Wuliangye Yibin Co. Ltd., Class A | 11,800 | 233,351 | <i>Industrial Conglomerates — 3.2%</i> | | |
| | | 1,596,191 | LG Corp. | 2,866 | 201,670 |
| <i>Building Products — 1.8%</i> | | | Mytilineos SA | 5,515 | 214,582 |
| Astral Ltd. | 9,379 | 234,044 | | | 416,252 |
| <i>Capital Markets — 1.7%</i> | | | <i>Insurance — 3.5%</i> | | |
| Reinet Investments SCA | 8,787 | 221,755 | People's Insurance Co. Group of China Ltd. (The), Class H | 695,144 | 231,730 |
| <i>Chemicals — 6.9%</i> | | | Ping An Insurance Group Co. of China Ltd., Class A | 37,500 | 223,647 |
| Asian Paints Ltd. | 6,153 | 209,406 | | | 455,377 |
| Berger Paints India Ltd. | 33,123 | 242,362 | <i>Interactive Media & Services — 3.3%</i> | | |
| Pidilite Industries Ltd. | 6,804 | 224,512 | NAVER Corp. | 1,458 | 213,510 |
| Sinoma Science & Technology Co. Ltd., Class A | 107,900 | 234,753 | Tencent Holdings Ltd. | 6,102 | 216,039 |
| | | 911,033 | | | 429,549 |
| <i>Construction & Engineering — 3.4%</i> | | | <i>IT Services — 6.6%</i> | | |
| China Railway Group Ltd., Class A | 252,800 | 223,165 | Infosys Ltd., ADR | 10,995 | 219,460 |
| Metallurgical Corp. of China Ltd., Class A | 493,100 | 228,273 | LTIMindtree Ltd.(a) | 3,345 | 213,846 |
| | | 451,438 | Mphasis Ltd. | 6,637 | 209,505 |
| <i>Electric Utilities — 3.4%</i> | | | Persistent Systems Ltd. | 2,111 | 219,724 |
| Interconexion Electrica SA ESP | 52,381 | 223,136 | | | 862,535 |
| Power Grid Corp. of India Ltd. | 66,750 | 227,703 | <i>Machinery — 1.7%</i> | | |
| | | 450,839 | Zhejiang Dingli Machinery Co. Ltd., Class A | 27,700 | 227,315 |
| <i>Electrical Equipment — 1.9%</i> | | | | | |
| WEG SA | 32,900 | 242,824 | | | |



| Investments | Shares | Value |
|--|---------|--------------------------|
| Common Stocks (continued) | | |
| <i>Metals & Mining — 1.7%</i> | | |
| Huaibei Mining Holdings Co. Ltd., Class A | 85,500 | \$ 225,242 |
| Polyus PJSC, GDR*‡(a)(b) | 3,949 | — |
| | | <u>225,242</u> |
| <i>Oil, Gas & Consumable Fuels — 3.4%</i> | | |
| China Coal Energy Co. Ltd., Class H | 195,046 | 210,504 |
| Rosneft Oil Co. PJSC, GDR*‡(a)(b) | 25,159 | — |
| Yankuang Energy Group Co. Ltd., Class H | 102,954 | 237,743 |
| | | <u>448,247</u> |
| <i>Personal Care Products — 1.7%</i> | | |
| Hindustan Unilever Ltd. | 7,727 | 224,803 |
| <i>Pharmaceuticals — 7.0%</i> | | |
| CSPC Pharmaceutical Group Ltd. | 284,429 | 222,326 |
| Hanmi Pharm Co. Ltd.* | 882 | 221,229 |
| Yuhan Corp. | 4,687 | 237,236 |
| Zhangzhou Pientzehuang Pharmaceutical Co. Ltd., Class A | 7,500 | 232,510 |
| | | <u>913,301</u> |
| <i>Real Estate Management & Development — 2.0%</i> | | |
| China Overseas Property Holdings Ltd. | 314,830 | 266,195 |
| <i>Software — 3.5%</i> | | |
| Shanghai Baosight Software Co. Ltd., Class A | 36,700 | 238,774 |
| Tata Elxsi Ltd. | 2,393 | 225,430 |
| | | <u>464,204</u> |
| <i>Specialty Retail — 1.8%</i> | | |
| Zhongsheng Group Holdings Ltd. | 131,656 | 241,469 |
| <i>Technology Hardware, Storage & Peripherals — 1.6%</i> | | |
| Wistron Corp. | 56,947 | 208,082 |
| <i>Tobacco — 1.7%</i> | | |
| ITC Ltd. | 45,074 | 220,868 |
| <i>Water Utilities — 1.7%</i> | | |
| Guangdong Investment Ltd. | 381,110 | 226,831 |
| <i>Wireless Telecommunication Services — 1.7%</i> | | |
| PLDT, Inc. | 9,812 | 229,176 |
| Total Common Stocks (Cost \$12,762,900) | | <u><u>13,083,316</u></u> |

| Investments | Principal Amount | Value |
|--|------------------|-----------------------------|
| Corporate Bonds — 0.0%(c) | | |
| <i>Food Products — 0.0%(c)</i> | | |
| Britannia Industries Ltd. Series N3, 5.50%, 6/3/2024 (Cost \$3,560) | INR 259,086 | \$ 3,096 |
| Short-Term Investments — 6.3% | | |
| Repurchase Agreements (d) — 6.3% | | |
| Repurchase Agreements with various counterparties, rates 5.2% - 5.3%, dated 2/29/2024, due 3/1/2024, total to be received \$826,923 (Cost \$826,801) | | |
| | \$ 826,801 | <u>826,801</u> |
| Total Investments — 106.0% (Cost \$13,593,261) | | <u><u>13,913,213</u></u> |
| Liabilities in excess of other assets — (6.0%) | | <u>(782,518)</u> |
| Net Assets — 100.0% | | <u><u>\$ 13,130,695</u></u> |

* Non-income producing security.

‡ Value determined using significant unobservable inputs.

- (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) 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 \$0, which represents approximately 0.00% of net assets of the Fund.
- (c) Represents less than 0.05% of net assets.
- (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.

Abbreviations

| | |
|------|--|
| ADR | American Depositary Receipt |
| GDR | Global Depositary Receipt |
| INR | Indian Rupee |
| PJSC | Public Joint Stock Company |
| SCA | Limited partnership with share capital |

MSCI Emerging Markets Dividend Growers ETF invested, as a percentage of net assets, in the following countries as of February 29, 2024:

| | |
|--------------------|--------|
| China | 47.3% |
| India | 20.3% |
| South Korea | 6.7% |
| Taiwan | 4.8% |
| Brazil | 3.6% |
| Mexico | 3.2% |
| Hong Kong | 1.9% |
| Turkey | 1.8% |
| Philippines | 1.7% |
| Colombia | 1.7% |
| South Africa | 1.7% |
| Israel | 1.7% |
| Saudi Arabia | 1.7% |
| Greece | 1.6% |
| Russia | 0.0%* |
| Other ^a | 0.3% |
| | 100.0% |

* Amount represents less than 0.05%.

a Includes any non-equity securities and net other assets (liabilities).



| <u>Investments</u> | <u>Shares</u> | <u>Value</u> | <u>Investments</u> | <u>Shares</u> | <u>Value</u> |
|--|---------------|--------------|--|---------------|--------------|
| Common Stocks — 99.1% | | | Common Stocks (continued) | | |
| <i>Aerospace & Defense — 2.3%</i> | | | <i>Industrial Conglomerates — 2.2%</i> | | |
| BAE Systems plc | 13,628 | \$ 214,105 | DCC plc | 2,953 | \$ 209,780 |
| <i>Air Freight & Logistics — 2.2%</i> | | | <i>Industrial REITs — 2.2%</i> | | |
| DSV A/S | 1,293 | 207,607 | Warehouses De Pauw CVA, REIT | 7,736 | 206,609 |
| <i>Beverages — 2.3%</i> | | | <i>Insurance — 4.6%</i> | | |
| Diageo plc | 5,784 | 216,714 | Legal & General Group plc | 71,251 | 218,202 |
| <i>Building Products — 2.3%</i> | | | Swiss Life Holding AG (Registered) | 295 | 214,948 |
| Geberit AG (Registered) | 371 | 216,225 | | | 433,150 |
| <i>Capital Markets — 2.3%</i> | | | <i>IT Services — 2.4%</i> | | |
| Partners Group Holding AG | 152 | 219,054 | Bechtle AG | 4,275 | 220,484 |
| <i>Chemicals — 9.0%</i> | | | <i>Machinery — 2.3%</i> | | |
| Croda International plc | 3,412 | 205,701 | Spirax-Sarco Engineering plc | 1,631 | 213,018 |
| Givaudan SA (Registered) | 51 | 214,703 | <i>Multi-Utilities — 2.3%</i> | | |
| Sika AG (Registered) | 732 | 212,397 | National Grid plc | 16,650 | 218,512 |
| Symrise AG, Class A | 2,022 | 206,908 | <i>Pharmaceuticals — 14.0%</i> | | |
| | | 839,709 | Novartis AG (Registered) | 2,108 | 214,235 |
| <i>Construction & Engineering — 2.4%</i> | | | Novo Nordisk A/S, Class B | 1,727 | 205,511 |
| ACS Actividades de Construccion y Servicios SA(a) | 5,455 | 223,965 | Recordati Industria Chimica e Farmaceutica SpA | 3,880 | 217,327 |
| <i>Diversified Telecommunication Services — 2.3%</i> | | | Roche Holding AG | 814 | 214,420 |
| Telenor ASA | 19,523 | 214,031 | Sanofi SA | 2,306 | 219,324 |
| <i>Electronic Equipment, Instruments & Components — 2.3%</i> | | | UCB SA | 2,084 | 240,179 |
| Halma plc | 7,476 | 217,695 | | | 1,310,996 |
| <i>Financial Services — 2.3%</i> | | | <i>Professional Services — 4.6%</i> | | |
| Sofina SA | 924 | 210,580 | RELX plc | 4,985 | 218,243 |
| <i>Food Products — 9.0%</i> | | | Wolters Kluwer NV | 1,364 | 215,282 |
| Chocoladefabriken Lindt & Spruengli AG, Class PC | 17 | 208,892 | | | 433,525 |
| Kerry Group plc, Class A | 2,527 | 221,885 | <i>Semiconductors & Semiconductor Equipment — 2.3%</i> | | |
| Lotus Bakeries NV | 22 | 207,123 | ASML Holding NV | 231 | 217,605 |
| Nestle SA (Registered) | 1,915 | 199,558 | <i>Software — 7.2%</i> | | |
| | | 837,458 | Nemetschek SE | 2,312 | 220,620 |
| <i>Gas Utilities — 2.1%</i> | | | Sage Group plc (The) | 14,358 | 226,028 |
| Enagas SA | 13,665 | 197,340 | SAP SE | 1,211 | 226,557 |
| <i>Health Care Equipment & Supplies — 4.8%</i> | | | | | 673,205 |
| Coloplast A/S, Class B | 1,674 | 222,510 | <i>Trading Companies & Distributors — 7.1%</i> | | |
| DiaSorin SpA | 2,223 | 224,637 | Ashtead Group plc | 3,164 | 227,331 |
| | | 447,147 | Brenntag SE | 2,461 | 224,718 |
| | | | Bunzl plc | 5,272 | 210,268 |
| | | | | | 662,317 |

| <u>Investments</u> | <u>Shares</u> | <u>Value</u> |
|--|------------------------------------|----------------------------|
| Common Stocks (continued) | | |
| <i>Water Utilities — 2.3%</i> | | |
| United Utilities Group plc | 16,330 | \$ 211,730 |
| Total Common Stocks (Cost \$8,856,018) | | <u>9,272,561</u> |
| | <u>Principal Amount</u> | |
| Short-Term Investments — 0.3% | | |
| Repurchase Agreements (b) — 0.3% | | |
| Repurchase Agreements with various counterparties, rates 5.2% - 5.3%, dated 2/29/2024, due 3/1/2024, total to be received \$26,581 | | |
| (Cost \$26,576) | \$ 26,576 | <u>26,576</u> |
| Total Investments — 99.4% (Cost \$8,882,594) | | <u>9,299,137</u> |
| Other assets less liabilities — 0.6% | | <u>53,083</u> |
| Net Assets — 100.0% | | <u>\$ 9,352,220</u> |

- (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 \$204,216, collateralized in the form of U.S. Government Treasury Securities, interest rates ranging from 0.00% – 4.75%, and maturity dates ranging from March 28, 2024 – February 15, 2053. The total value of collateral is \$246,604.
- (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.

Abbreviations

| | |
|------|------------------------------|
| CVA | Dutch Certification |
| REIT | Real Estate Investment Trust |

MSCI Europe Dividend Growers ETF invested, as a percentage of net assets, in the following countries as of February 29, 2024:

| | |
|--------------------|---------------|
| United Kingdom | 30.0% |
| Switzerland | 20.5% |
| Germany | 11.8% |
| Belgium | 9.2% |
| Denmark | 6.8% |
| Italy | 4.7% |
| Netherlands | 4.6% |
| Spain | 4.5% |
| Ireland | 2.4% |
| France | 2.3% |
| Norway | 2.3% |
| Other ^a | 0.9% |
| | <u>100.0%</u> |

a Includes any non-equity securities and net other assets (liabilities).



| Investments | Shares | Value | Investments | Shares | Value |
|---|--------|------------|---|--------|-----------|
| Common Stocks — 99.5% | | | Common Stocks (continued) | | |
| <i>Biotechnology — 3.5%</i> | | | International Games System | | |
| AbbVie, Inc. | 1,043 | \$ 183,620 | Co. Ltd. | 1,564 | \$ 42,156 |
| Beam Therapeutics, Inc.* | 387 | 15,283 | Netflix, Inc.* | 307 | 185,096 |
| CRISPR Therapeutics AG* | 165 | 13,897 | Nintendo Co. Ltd. | 3,012 | 168,762 |
| Intellia Therapeutics, Inc.* | 393 | 12,623 | Sea Ltd., ADR* | 819 | 39,738 |
| Moderna, Inc.* | 417 | 38,464 | Take-Two Interactive Software, Inc.* | 500 | 73,465 |
| Ultragenyx Pharmaceutical, Inc.* | 303 | 15,671 | | | 641,482 |
| | | 279,558 | <i>Financial Services — 3.2%</i> | | |
| <i>Broadline Retail — 6.0%</i> | | | Adyen NV*(a) | | |
| Alibaba Group Holding Ltd. | 14,982 | 139,496 | | 12 | 18,936 |
| Amazon.com, Inc.* | 998 | 176,406 | Euronet Worldwide, Inc.* | 163 | 17,839 |
| eBay, Inc. | 799 | 37,777 | Mastercard, Inc., Class A | 185 | 87,831 |
| Naspers Ltd., Class N | 775 | 127,489 | PayPal Holdings, Inc.* | 251 | 15,145 |
| | | 481,168 | Visa, Inc., Class A | 352 | 99,489 |
| <i>Capital Markets — 0.7%</i> | | | Wise plc, Class A* | 1,581 | 18,316 |
| Coinbase Global, Inc., Class A* | 135 | 27,481 | | | 257,556 |
| Robinhood Markets, Inc., Class A* | 1,762 | 28,738 | <i>Food Products — 4.5%</i> | | |
| | | 56,219 | Charoen Pokphand Foods PCL, NVDR | | |
| <i>Chemicals — 9.3%</i> | | | | 36,038 | 18,991 |
| Corteva, Inc. | 3,112 | 166,554 | Kerry Group plc, Class A | 1,682 | 147,505 |
| FMC Corp. | 1,582 | 89,209 | McCormick & Co., Inc. (Non-Voting) | 2,222 | 153,007 |
| International Flavors & Fragrances, Inc. | 1,974 | 149,037 | Simply Good Foods Co. (The)* | 1,200 | 42,576 |
| Nutrien Ltd. | 2,552 | 133,208 | | | 362,079 |
| Scotts Miracle-Gro Co. (The) | 528 | 34,690 | <i>Health Care Equipment & Supplies — 11.7%</i> | | |
| Sensient Technologies Corp. | 529 | 35,380 | Abbott Laboratories | | |
| Symrise AG, Class A | 1,359 | 138,890 | | 1,441 | 170,960 |
| | | 746,968 | Boston Scientific Corp.* | | |
| <i>Communications Equipment — 0.7%</i> | | | | 1,900 | 125,799 |
| Cisco Systems, Inc. | 782 | 37,826 | CONMED Corp. | | |
| F5, Inc.* | 87 | 16,288 | | 109 | 8,755 |
| | | 54,114 | Dexcom, Inc.* | | |
| <i>Diversified Telecommunication Services — 0.5%</i> | | | | 500 | 57,535 |
| Cogent Communications Holdings, Inc. | 213 | 17,234 | Edwards Lifesciences Corp.* | | |
| Iridium Communications, Inc. | 388 | 11,233 | | 784 | 66,538 |
| Singapore Telecommunications Ltd. | 8,303 | 14,501 | Glaukos Corp.* | | |
| | | 42,968 | | 187 | 16,566 |
| <i>Electronic Equipment, Instruments & Components — 0.5%</i> | | | Globus Medical, Inc., Class A* | | |
| Cognex Corp. | 385 | 15,188 | | 262 | 14,145 |
| Novanta, Inc.* | 84 | 14,527 | Inari Medical, Inc.* | | |
| Softwareone Holding AG* | 701 | 13,079 | | 204 | 9,409 |
| | | 42,794 | Inspire Medical Systems, Inc.* | | |
| <i>Entertainment — 8.0%</i> | | | | 84 | 15,039 |
| 37 Interactive Entertainment Network Technology Group Co. Ltd., Class A | 9,800 | 26,539 | Integra LifeSciences Holdings Corp.* | | |
| Electronic Arts, Inc. | 758 | 105,726 | | 307 | 11,331 |
| | | | Intuitive Surgical, Inc.* | | |
| | | | | 456 | 175,834 |
| | | | Neogen Corp.* | | |
| | | | | 2,625 | 45,124 |
| | | | QuidelOrtho Corp.* | | |
| | | | | 174 | 7,934 |
| | | | ResMed, Inc. | | |
| | | | | 187 | 32,486 |
| | | | Shockwave Medical, Inc.* | | |
| | | | | 68 | 17,739 |
| | | | Stryker Corp. | | |
| | | | | 443 | 154,638 |
| | | | TransMedics Group, Inc.* | | |
| | | | | 171 | 13,954 |
| | | | | | 943,786 |
| | | | <i>Health Care Providers & Services — 0.7%</i> | | |
| | | | Acadia Healthcare Co., Inc.* | | |
| | | | | 164 | 13,686 |
| | | | Guardant Health, Inc.* | | |
| | | | | 498 | 9,462 |
| | | | Henry Schein, Inc.* | | |
| | | | | 173 | 13,229 |
| | | | Quest Diagnostics, Inc. | | |
| | | | | 143 | 17,859 |
| | | | | | 54,236 |
| | | | <i>Health Care Technology — 0.2%</i> | | |
| | | | Doximity, Inc., Class A* | | |
| | | | | 488 | 13,776 |

| Investments | Shares | Value | Investments | Shares | Value |
|--|--------|------------|--|--------|-----------|
| Common Stocks (continued) | | | Common Stocks (continued) | | |
| <i>Hotels, Restaurants & Leisure — 5.2%</i> | | | <i>Professional Services — 0.4%</i> | | |
| Booking Holdings, Inc.* | 46 | \$ 159,566 | ASGN, Inc.* | 158 | \$ 15,693 |
| Delivery Hero SE*(a) | 2,117 | 48,884 | Paylocity Holding Corp.* | 94 | 15,849 |
| DoorDash, Inc., Class A* | 1,523 | 189,720 | | | 31,542 |
| Just Eat Takeaway.com NV*(a) | 1,198 | 19,707 | <i>Semiconductors & Semiconductor Equipment — 6.8%</i> | | |
| | | 417,877 | Advanced Micro Devices, Inc.* | 175 | 33,693 |
| <i>Interactive Media & Services — 7.8%</i> | | | Ambarella, Inc.* | 257 | 14,353 |
| Alphabet, Inc., Class A* | 983 | 136,106 | Broadcom, Inc. | 113 | 146,955 |
| Kuaishou Technology*(a) | 4,090 | 23,246 | Intel Corp. | 562 | 24,194 |
| Meta Platforms, Inc., Class A | 429 | 210,266 | MediaTek, Inc. | 496 | 17,888 |
| Pinterest, Inc., Class A* | 981 | 36,003 | NVIDIA Corp. | 289 | 228,634 |
| REA Group Ltd. | 300 | 37,851 | QUALCOMM, Inc. | 311 | 49,073 |
| Snap, Inc., Class A* | 2,628 | 28,961 | Silicon Laboratories, Inc.* | 138 | 18,981 |
| Tencent Holdings Ltd. | 3,415 | 120,907 | Synaptics, Inc.* | 135 | 13,513 |
| Ziff Davis, Inc.* | 478 | 32,867 | | | 547,284 |
| | | 626,207 | <i>Software — 13.2%</i> | | |
| <i>IT Services — 1.7%</i> | | | Adobe, Inc.* | 237 | 132,786 |
| Accenture plc, Class A | 53 | 19,863 | Altair Engineering, Inc., Class A* | 193 | 16,420 |
| Cloudflare, Inc., Class A* | 197 | 19,412 | Alteryx, Inc., Class A* | 819 | 39,345 |
| Elm Co. | 74 | 20,857 | ANSYS, Inc.* | 105 | 35,088 |
| Fastly, Inc., Class A* | 764 | 10,864 | Blackbaud, Inc.* | 192 | 13,283 |
| GoDaddy, Inc., Class A* | 155 | 17,693 | BlackLine, Inc.* | 249 | 14,126 |
| Okta, Inc., Class A* | 199 | 21,353 | Box, Inc., Class A* | 548 | 14,133 |
| Perficient, Inc.* | 226 | 14,661 | Braze, Inc., Class A* | 281 | 15,989 |
| Snowflake, Inc., Class A* | 86 | 16,192 | C3.ai, Inc., Class A* | 511 | 18,892 |
| | | 140,895 | Check Point Software Technologies Ltd.* | 100 | 16,042 |
| <i>Life Sciences Tools & Services — 3.3%</i> | | | CommVault Systems, Inc.* | 202 | 19,333 |
| 10X Genomics, Inc., Class A* | 274 | 12,779 | Crowdstrike Holdings, Inc., Class A* | 69 | 22,366 |
| Bio-Techne Corp. | 202 | 14,861 | CyberArk Software Ltd.* | 76 | 20,046 |
| Danaher Corp. | 684 | 173,148 | DocuSign, Inc., Class A* | 327 | 17,419 |
| Genscript Biotech Corp.* | 3,891 | 7,862 | Dropbox, Inc., Class A* | 517 | 12,382 |
| Illumina, Inc.* | 202 | 28,246 | Dynatrace, Inc.* | 277 | 13,725 |
| Medpace Holdings, Inc.* | 44 | 17,491 | Five9, Inc.* | 192 | 11,712 |
| QIAGEN NV* | 290 | 12,423 | Fortinet, Inc.* | 276 | 19,074 |
| | | 266,810 | Gen Digital, Inc. | 689 | 14,807 |
| <i>Machinery — 3.3%</i> | | | HubSpot, Inc.* | 67 | 41,460 |
| AGCO Corp. | 808 | 88,637 | InterDigital, Inc. | 145 | 15,518 |
| Bucher Industries AG (Registered) | 49 | 20,734 | KPIT Technologies Ltd. | 735 | 13,922 |
| Deere & Co. | 384 | 140,179 | Marathon Digital Holdings, Inc.* | 1,346 | 34,861 |
| SMC Corp. | 28 | 16,837 | Microsoft Corp. | 386 | 159,665 |
| | | 266,387 | MicroStrategy, Inc., Class A* | 28 | 28,640 |
| <i>Media — 0.2%</i> | | | Nutanix, Inc., Class A* | 360 | 22,738 |
| Trade Desk, Inc. (The), Class A* | 213 | 18,197 | Oracle Corp. | 333 | 37,189 |
| <i>Pharmaceuticals — 5.9%</i> | | | Palo Alto Networks, Inc.* | 67 | 20,807 |
| Eli Lilly & Co. | 241 | 181,637 | Q2 Holdings, Inc.* | 394 | 18,215 |
| Johnson & Johnson | 973 | 157,023 | Qualys, Inc.* | 80 | 13,749 |
| Roche Holding AG | 538 | 141,108 | Rapid7, Inc.* | 274 | 16,051 |
| | | 479,768 | Riot Platforms, Inc.* | 1,266 | 17,876 |
| | | | SAP SE | 158 | 29,522 |
| | | | SentinelOne, Inc., Class A* | 822 | 23,156 |
| | | | Smartsheet, Inc., Class A* | 343 | 14,478 |
| | | | Sprout Social, Inc., Class A* | 570 | 35,237 |
| | | | Tenable Holdings, Inc.* | 362 | 17,434 |
| | | | Trend Micro, Inc. | 293 | 14,513 |

| <u>Investments</u> | <u>Shares</u> | <u>Value</u> |
|--|-----------------------------|------------------|
| Common Stocks (continued) | | |
| Varonis Systems, Inc., Class B* | 365 | \$ 18,542 |
| | | <u>1,060,541</u> |
| <i>Technology Hardware, Storage & Peripherals — 2.2%</i> | | |
| Apple, Inc. | 762 | 137,732 |
| NetApp, Inc. | 184 | 16,398 |
| Samsung Electronics Co. Ltd., GDR(a) | 15 | 20,400 |
| | | <u>174,530</u> |
| Total Common Stocks (Cost \$7,618,126) | | |
| | | <u>8,006,742</u> |
| | Principal Amount | |

Short-Term Investments — 0.2%**Repurchase Agreements (b) — 0.2%**

| | | |
|---|-----------|---------------|
| Repurchase Agreements with various counterparties, rates 5.2% - 5.3%, dated 2/29/2024, due 3/1/2024, total to be received \$15,970 (Cost \$15,966) | \$ 15,966 | <u>15,966</u> |
|---|-----------|---------------|

Total Investments — 99.7%
(Cost \$7,634,092) **8,022,708**

Other assets less liabilities — 0.3% 25,812

Net Assets — 100.0% **\$ 8,048,520**

MSCI Transformational Changes ETF invested, as a percentage of net assets, in the following countries as of February 29, 2024:

| | |
|--------------------|---------------|
| United States | 79.0% |
| China | 3.9% |
| Germany | 2.9% |
| Japan | 2.5% |
| Switzerland | 2.2% |
| Ireland | 1.8% |
| Canada | 1.7% |
| South Africa | 1.6% |
| Taiwan | 0.7% |
| Singapore | 0.7% |
| Netherlands | 0.5% |
| Australia | 0.5% |
| Israel | 0.4% |
| Saudi Arabia | 0.3% |
| South Korea | 0.2% |
| Thailand | 0.2% |
| United Kingdom | 0.2% |
| India | 0.2% |
| Other ^a | 0.5% |
| | <u>100.0%</u> |

a Includes any non-equity securities and net other assets (liabilities).

* 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 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 |
| GDR | Global Depositary Receipt |
| NVDR | Non-Voting Depositary Receipt |

| Investments | Shares | Value |
|--|---------------|-------------------------|
| Common Stocks — 99.7% | | |
| <i>Biotechnology — 0.7%</i> | | |
| Novavax, Inc.*(a) | 5,278 | \$ 26,073 |
| <i>Chemicals — 6.4%</i> | | |
| Advanced Nano Products Co. Ltd. | 683 | 71,552 |
| JSR Corp. | 4,111 | 110,289 |
| Nanofilm Technologies International Ltd.(b) | 37,092 | 19,434 |
| Toyo Gosei Co. Ltd. | 455 | 30,167 |
| | | <u>231,442</u> |
| <i>Electronic Equipment, Instruments & Components — 5.5%</i> | | |
| Lightwave Logic, Inc.*(a) | 6,511 | 27,411 |
| nLight, Inc.* | 2,600 | 34,398 |
| Oxford Instruments plc | 3,251 | 89,667 |
| Park Systems Corp. | 391 | 50,593 |
| | | <u>202,069</u> |
| <i>Health Care Equipment & Supplies — 3.5%</i> | | |
| Jeol Ltd. | 2,896 | 128,207 |
| <i>Life Sciences Tools & Services — 8.6%</i> | | |
| Agilent Technologies, Inc. | 1,064 | 146,151 |
| Bruker Corp. | 1,907 | 165,032 |
| | | <u>311,183</u> |
| <i>Semiconductors & Semiconductor Equipment — 71.2%</i> | | |
| ACM Research, Inc., Class A* | 3,091 | 95,574 |
| Applied Materials, Inc. | 833 | 167,949 |
| ASML Holding NV | 184 | 173,114 |
| Axcelis Technologies, Inc.* | 792 | 89,235 |
| Entegris, Inc. | 1,246 | 167,413 |
| Intel Corp. | 3,078 | 132,508 |
| KLA Corp. | 240 | 163,752 |
| Lam Research Corp. | 188 | 176,391 |
| NVIDIA Corp. | 271 | 214,393 |
| Onto Innovation, Inc.* | 952 | 175,320 |
| SCREEN Holdings Co. Ltd. | 2,268 | 283,424 |
| SUESS MicroTec SE | 1,069 | 44,366 |
| Taiwan Semiconductor Manufacturing Co. Ltd., ADR | 1,195 | 153,761 |
| Tower Semiconductor Ltd.* | 4,711 | 154,898 |
| Ultra Clean Holdings, Inc.* | 2,518 | 108,778 |
| Ulvac, Inc. | 2,774 | 170,414 |
| Veeco Instruments, Inc.* | 3,167 | 114,677 |
| | | <u>2,585,967</u> |
| <i>Technology Hardware, Storage & Peripherals — 3.8%</i> | | |
| Canon, Inc. | 4,723 | 137,891 |
| Total Common Stocks (Cost \$2,871,820) | | <u><u>3,622,832</u></u> |

| Investments | Shares | Value |
|--|---------------|----------------------------|
| Securities Lending Reinvestments (c) — 0.5% | | |
| Investment Companies — 0.5% | | |
| Invesco Government & Agency Portfolio, Institutional Class 5.25% (d) | 18,435 | \$ 18,435 |
| (Cost \$18,435) | | |
| Total Investments — 100.2% (Cost \$2,890,255) | | <u><u>3,641,267</u></u> |
| Liabilities in excess of other assets — (0.2%) | | <u>(8,572)</u> |
| Net Assets — 100.0% | | <u><u>\$ 3,632,695</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 \$53,475, collateralized in the form of cash with a value of \$18,435 that was reinvested in the securities shown in the Securities Lending Reinvestment section of the Schedule of Portfolio Investments and \$32,688 of collateral in the form of U.S. Government Treasury Securities, interest rates ranging from 0.00% – 6.13%, and maturity dates ranging from March 5, 2024 – August 15, 2053. The total value of collateral is \$51,123. 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) 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) The security was purchased with cash collateral held from securities on loan at February 29, 2024. The total value of securities purchased was \$18,435.
- (d) Rate shown is the 7-day yield as of February 29, 2024.

Abbreviations

ADR American Depositary Receipt

Nanotechnology ETF invested, as a percentage of net assets, in the following countries as of February 29, 2024:

| | |
|--------------------|--------|
| United States | 59.4% |
| Japan | 23.7% |
| Netherlands | 4.8% |
| Taiwan | 4.2% |
| South Korea | 3.4% |
| United Kingdom | 2.5% |
| Germany | 1.2% |
| Singapore | 0.5% |
| Other ^a | 0.3% |
| | <hr/> |
| | 100.0% |
| | <hr/> |

a Includes any non-equity securities and net other assets (liabilities).

| <u>Investments</u> | <u>Shares</u> | <u>Value</u> |
|---|---------------|------------------|
| Common Stocks — 99.9% | | |
| <i>Broadline Retail — 12.8%</i> | | |
| Amazon.com, Inc.* | 3,396 | \$ 600,277 |
| MercadoLibre, Inc.* | 317 | 505,710 |
| PDD Holdings, Inc., ADR* | 3,532 | 439,875 |
| | | <u>1,545,862</u> |
| <i>Commercial Services & Supplies — 4.8%</i> | | |
| Copart, Inc.* | 11,037 | <u>586,617</u> |
| <i>Electric Utilities — 6.5%</i> | | |
| Constellation Energy Corp. | 4,650 | <u>783,293</u> |
| <i>Hotels, Restaurants & Leisure — 9.5%</i> | | |
| Booking Holdings, Inc.* | 150 | 520,324 |
| DoorDash, Inc., Class A* | 5,042 | 628,082 |
| | | <u>1,148,406</u> |
| <i>Interactive Media & Services — 5.7%</i> | | |
| Meta Platforms, Inc., Class A | 1,402 | <u>687,162</u> |
| <i>Machinery — 5.1%</i> | | |
| PACCAR, Inc. | 5,582 | <u>618,988</u> |
| <i>Semiconductors & Semiconductor Equipment — 15.3%</i> | | |
| Broadcom, Inc. | 474 | 616,433 |
| Intel Corp. | 11,142 | 479,663 |
| NVIDIA Corp. | 960 | 759,475 |
| | | <u>1,855,571</u> |
| <i>Software — 36.0%</i> | | |
| Adobe, Inc.* | 880 | 493,046 |
| Atlassian Corp., Class A* | 2,215 | 459,435 |
| Cadence Design Systems, Inc.* | 1,955 | 595,063 |
| CrowdStrike Holdings, Inc., Class A* | 1,853 | 600,650 |

| <u>Investments</u> | <u>Shares</u> | <u>Value</u> |
|--|-----------------------------|-----------------------------|
| Common Stocks (continued) | | |
| Palo Alto Networks, Inc.* | 1,614 | \$ 501,228 |
| Synopsys, Inc.* | 1,062 | 609,301 |
| Workday, Inc., Class A* | 1,854 | 546,300 |
| Zscaler, Inc.* | 2,275 | 550,482 |
| | | <u>4,355,505</u> |
| <i>Textiles, Apparel & Luxury Goods — 4.2%</i> | | |
| Lululemon Athletica, Inc.* | 1,094 | <u>510,996</u> |
| Total Common Stocks (Cost \$8,697,609) | | <u>12,092,400</u> |
| | Principal Amount | |
| Short-Term Investments — 0.1% | | |
| Repurchase Agreements (a) — 0.1% | | |
| Repurchase Agreements with various counterparties, rates 5.2% - 5.3%, dated 2/29/2024, due 3/1/2024, total to be received \$17,986 | | |
| (Cost \$17,983) | \$ 17,983 | <u>17,983</u> |
| Total Investments — 100.0% (Cost \$8,715,592) | | <u>12,110,383</u> |
| Liabilities in excess of other assets — 0.0%(b) | | <u>(2,005)</u> |
| Net Assets — 100.0% | | <u>\$ 12,108,378</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.

(b) Represents less than 0.05% of net assets.

Abbreviations

ADR American Depositary Receipt

Nasdaq-100 Dorsey Wright Momentum ETF invested, as a percentage of net assets, in the following countries as of February 29, 2024:

| | |
|--------------------|---------------|
| United States | 92.1% |
| Brazil | 4.2% |
| China | 3.6% |
| Other ^a | 0.1% |
| | <u>100.0%</u> |

a Includes any non-equity securities and net other assets (liabilities).

| Investments | Shares | Value |
|--|--------|-----------|
| Common Stocks — 99.7% | | |
| <i>Consumer Staples Distribution & Retail — 3.9%</i> | | |
| Maplebear, Inc.* | 812 | \$ 26,423 |
| <i>Entertainment — 48.6%</i> | | |
| Bilibili, Inc., Class Z* | 1,518 | 14,861 |
| Capcom Co. Ltd. | 823 | 33,097 |
| Electronic Arts, Inc. | 200 | 27,896 |
| Krafton, Inc.* | 165 | 28,128 |
| NCSOFT Corp. | 94 | 13,695 |
| NetEase, Inc. | 1,221 | 27,478 |
| Netflix, Inc.* | 59 | 35,572 |
| Nexon Co. Ltd. | 1,284 | 20,778 |
| ROBLOX Corp., Class A* | 679 | 27,092 |
| Spotify Technology SA* | 152 | 38,974 |
| Square Enix Holdings Co. Ltd. | 491 | 20,777 |
| Take-Two Interactive Software, Inc.* | 174 | 25,566 |
| Ubisoft Entertainment SA* | 458 | 10,494 |
| | | 324,408 |
| <i>Ground Transportation — 14.5%</i> | | |
| Grab Holdings Ltd., Class A* | 8,950 | 27,477 |
| Lyft, Inc., Class A* | 1,989 | 31,585 |
| Uber Technologies, Inc.* | 479 | 38,080 |
| | | 97,142 |
| <i>Hotels, Restaurants & Leisure — 20.6%</i> | | |
| Delivery Hero SE*(a) | 864 | 19,951 |

| Investments | Shares | Value |
|--|--------|-------------------|
| Common Stocks (continued) | | |
| DoorDash, Inc., Class A* | 285 | \$ 35,503 |
| Just Eat Takeaway.com NV*(a) | 1,091 | 17,947 |
| Meituan, Class B*(a) | 2,452 | 24,991 |
| Zomato Ltd.* | 19,680 | 39,269 |
| | | 137,661 |
| <i>Interactive Media & Services — 3.2%</i> | | |
| Snap, Inc., Class A* | 1,951 | 21,500 |
| <i>Semiconductors & Semiconductor Equipment — 8.9%</i> | | |
| Ambarella, Inc.* | 225 | 12,566 |
| NVIDIA Corp. | 59 | 46,676 |
| | | 59,242 |
| Total Common Stocks (Cost \$914,446) | | 666,376 |
| Total Investments — 99.7% (Cost \$914,446) | | 666,376 |
| Other assets less liabilities — 0.3% | | 1,680 |
| Net Assets — 100.0% | | \$ 668,056 |

- * 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.

On-Demand ETF invested, as a percentage of net assets, in the following countries as of February 29, 2024:

| | |
|--------------------|--------|
| United States | 49.2% |
| Japan | 11.2% |
| South Korea | 6.2% |
| China | 5.9% |
| India | 5.9% |
| Luxembourg | 5.8% |
| Hong Kong | 4.1% |
| Singapore | 4.1% |
| Germany | 3.0% |
| Netherlands | 2.7% |
| France | 1.6% |
| Other ^a | 0.3% |
| | 100.0% |

a Includes any non-equity securities and net other assets (liabilities).

| <u>Investments</u> | <u>Shares</u> | <u>Value</u> |
|---|-----------------------------|------------------------------|
| Common Stocks — 99.9% | | |
| <i>Broadline Retail — 63.0%</i> | | |
| Alibaba Group Holding Ltd., ADR | 59,275 | \$ 4,388,128 |
| Amazon.com, Inc.* | 133,318 | 23,565,290 |
| Coupage, Inc.* | 266,488 | 4,935,358 |
| eBay, Inc. | 197,416 | 9,333,828 |
| Etsy, Inc.* | 56,738 | 4,067,547 |
| Global-e Online Ltd.* | 58,780 | 1,990,879 |
| JD.com, Inc., ADR | 101,685 | 2,300,115 |
| MercadoLibre, Inc.* | 1,869 | 2,981,616 |
| Ozon Holdings plc, ADR*‡(a) | 60,470 | — |
| PDD Holdings, Inc., ADR* | 79,875 | 9,947,632 |
| | | <u>63,510,393</u> |
| <i>Entertainment — 2.4%</i> | | |
| Sea Ltd., ADR* | 49,425 | <u>2,398,101</u> |
| <i>Specialty Retail — 30.8%</i> | | |
| Beyond, Inc.* | 126,977 | 4,257,539 |
| Buckle, Inc. (The) | 97,351 | 3,985,550 |
| Carvana Co., Class A* | 59,491 | 4,517,151 |
| Chewy, Inc., Class A* | 245,001 | 4,321,818 |
| Revolve Group, Inc., Class A*(b) | 234,691 | 5,146,774 |
| Wayfair, Inc., Class A* | 77,206 | 4,601,477 |
| Williams-Sonoma, Inc. | 18,143 | 4,273,221 |
| | | <u>31,103,530</u> |
| <i>Textiles, Apparel & Luxury Goods — 3.7%</i> | | |
| Figs, Inc., Class A*(b) | 707,998 | <u>3,702,829</u> |
| Total Common Stocks (Cost \$107,203,097) | | <u>100,714,853</u> |
| Securities Lending Reinvestments (c) — 6.4% | | |
| Investment Companies — 6.4% | | |
| Invesco Government & Agency Portfolio, Institutional Class 5.25% (d) (Cost \$6,465,341) | 6,465,341 | <u>6,465,341</u> |
| | Principal Amount | |
| Short-Term Investments — 0.1% | | |
| Repurchase Agreements (e) — 0.1% | | |
| Repurchase Agreements with various counterparties, rates 5.2% - 5.3%, dated 2/29/2024, due 3/1/2024, total to be received \$70,419 (Cost \$70,410) | \$ 70,410 | <u>70,410</u> |
| Total Investments — 106.4% (Cost \$113,738,848) | | <u>107,250,604</u> |
| Liabilities in excess of other assets — (6.4%) | | <u>(6,495,013)</u> |
| Net Assets — 100.0% | | <u>\$ 100,755,591</u> |

* Non-income producing security.

‡ Value determined using significant unobservable inputs.

- (a) 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 \$0, which represents approximately 0.00% of net assets of the Fund.
- (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 \$6,087,753, collateralized in the form of cash with a value of \$6,465,341 that was reinvested in the securities shown in the Securities Lending Reinvestment section of the Schedule of Portfolio Investments.
- (c) The security was purchased with cash collateral held from securities on loan at February 29, 2024. The total value of securities purchased was \$6,465,341.
- (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.

Abbreviations

ADR American Depositary Receipt

| <u>Investments</u> | <u>Shares</u> | <u>Value</u> |
|---|---------------|-------------------|
| Common Stocks — 99.6% | | |
| <i>Distributors — 0.0%(a)</i> | | |
| Arata Corp. | 1,203 | \$ 26,922 |
| <i>Food Products — 21.6%</i> | | |
| Freshpet, Inc.* | 89,370 | 10,101,491 |
| General Mills, Inc. | 22,189 | 1,424,090 |
| I-TAIL Corp. PCL, NVDR | 2,310,418 | 1,172,441 |
| J M Smucker Co. (The) | 4,057 | 487,530 |
| Nestle SA (Registered) | 32,224 | 3,343,557 |
| | | 16,529,109 |
| <i>Health Care Equipment & Supplies — 10.3%</i> | | |
| IDEXX Laboratories, Inc.* | 13,646 | 7,849,589 |
| <i>Health Care Providers & Services — 8.8%</i> | | |
| Cencora, Inc. | 6,605 | 1,556,138 |
| CVS Group plc | 168,760 | 3,133,609 |
| Patterson Cos., Inc. | 3,234 | 87,609 |
| PetIQ, Inc., Class A* | 106,267 | 1,935,122 |
| | | 6,712,478 |
| <i>Household Products — 6.3%</i> | | |
| Central Garden & Pet Co.* | 36,202 | 1,588,182 |
| Central Garden & Pet Co., Class A* | 9,050 | 341,094 |
| Colgate-Palmolive Co. | 32,237 | 2,789,145 |
| Spectrum Brands Holdings, Inc. | 1,154 | 92,805 |
| | | 4,811,226 |
| <i>Insurance — 5.4%</i> | | |
| Anicom Holdings, Inc. | 271,652 | 1,058,196 |
| Trupanion, Inc.* | 114,603 | 3,065,630 |
| | | 4,123,826 |
| <i>Pharmaceuticals — 21.3%</i> | | |
| Elanco Animal Health, Inc.* | 19,052 | 302,736 |
| Merck & Co., Inc. | 28,009 | 3,561,344 |
| SwedenCare AB | 220,157 | 1,154,049 |
| Virbac SACA | 9,638 | 3,458,361 |
| Zoetis, Inc., Class A | 39,572 | 7,848,315 |
| | | 16,324,805 |
| <i>Specialty Retail — 25.9%</i> | | |
| Chewy, Inc., Class A* | 376,785 | 6,646,487 |
| Musti Group OYJ | 121,724 | 3,431,067 |
| Pet Valu Holdings Ltd.(b) | 145,563 | 3,206,966 |
| Petco Health & Wellness Co., Inc., Class A* | 593,025 | 1,541,865 |
| Pets at Home Group plc | 1,427,216 | 4,975,949 |
| | | 19,802,334 |
| Total Common Stocks (Cost \$99,932,211) | | 76,180,289 |

| <u>Investments</u> | <u>Principal Amount</u> | <u>Value</u> |
|---|-----------------------------|----------------------|
| Short-Term Investments — 0.1% | | |
| Repurchase Agreements (c) — 0.1% | | |
| Repurchase Agreements with various counterparties, rates 5.2% - 5.3%, dated 2/29/2024, due 3/1/2024, total to be received \$89,783 (Cost \$89,770) | \$ 89,770 | \$ 89,770 |
| Total Investments — 99.7% (Cost \$100,021,981) | | 76,270,059 |
| Other assets less liabilities — 0.3% | | 235,878 |
| Net Assets — 100.0% | | \$ 76,505,937 |

* Non-income producing security.

(a) Represents less than 0.05% of net assets.

(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 \$145,408, collateralized in the form of U.S. Government Treasury Securities, interest rates ranging from 0.00% – 4.75%, and maturity dates ranging from March 28, 2024 – February 15, 2053. The total value of collateral is \$181,066.

(c) 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

| | |
|------|-------------------------------|
| NVDR | Non-Voting Depositary Receipt |
| OYJ | Public Limited Company |

Pet Care ETF invested, as a percentage of net assets, in the following countries as of February 29, 2024:

| | |
|--------------------|--------|
| United States | 67.0% |
| United Kingdom | 10.6% |
| France | 4.5% |
| Finland | 4.5% |
| Switzerland | 4.4% |
| Canada | 4.2% |
| Thailand | 1.5% |
| Sweden | 1.5% |
| Japan | 1.4% |
| Other ^a | 0.4% |
| | 100.0% |

a Includes any non-equity securities and net other assets (liabilities).

| <u>Investments</u> | <u>Shares</u> | <u>Value</u> | <u>Investments</u> | <u>Shares</u> | <u>Value</u> |
|--|---------------|--------------|--|---------------|---------------|
| Common Stocks — 99.7% | | | Common Stocks (continued) | | |
| <i>Banks — 25.0%</i> | | | <i>Construction & Engineering — 1.5%</i> | | |
| Associated Banc-Corp. | 392,862 | \$ 8,187,244 | Comfort Systems USA, Inc. | 37,438 | \$ 11,445,920 |
| Atlantic Union Bankshares Corp. | 230,061 | 7,651,829 | <i>Consumer Staples Distribution & Retail — 1.9%</i> | | |
| Bank of Marin Bancorp | 360,191 | 5,982,772 | Andersons, Inc. (The) | 144,682 | 7,998,021 |
| Cadence Bank | 273,876 | 7,580,888 | SpartanNash Co. | 326,346 | 6,876,110 |
| Cambridge Bancorp | 118,954 | 7,525,030 | | | 14,874,131 |
| Camden National Corp. | 204,606 | 6,502,379 | <i>Diversified Telecommunication Services — 1.2%</i> | | |
| Central Pacific Financial Corp. | 400,561 | 7,474,468 | Cogent Communications Holdings, Inc. | 112,498 | 9,102,213 |
| First Busey Corp. | 322,629 | 7,439,825 | <i>Electric Utilities — 3.8%</i> | | |
| First Interstate BancSystem, Inc., Class A | 266,279 | 7,008,463 | ALLETE, Inc. | 131,363 | 7,440,400 |
| First Merchants Corp. | 225,847 | 7,498,120 | Otter Tail Corp. | 95,840 | 8,669,686 |
| First of Long Island Corp. (The) | 618,154 | 6,886,236 | PNM Resources, Inc. | 174,267 | 6,362,488 |
| Fulton Financial Corp. | 493,107 | 7,593,848 | Portland General Electric Co. | 175,426 | 7,046,863 |
| Glacier Bancorp, Inc. | 202,705 | 7,585,221 | | | 29,519,437 |
| Horizon Bancorp, Inc. | 631,426 | 7,602,369 | <i>Electronic Equipment, Instruments & Components — 1.0%</i> | | |
| Independent Bank Corp. | 123,172 | 6,425,883 | Badger Meter, Inc. | 49,383 | 7,836,588 |
| Lakeland Bancorp, Inc. | 553,969 | 6,470,358 | <i>Financial Services — 1.1%</i> | | |
| Peoples Bancorp, Inc. | 240,601 | 6,753,670 | Cass Information Systems, Inc. | 173,593 | 8,388,014 |
| Premier Financial Corp. | 350,254 | 6,787,923 | <i>Food Products — 2.0%</i> | | |
| S&T Bancorp, Inc. | 250,937 | 7,826,725 | J & J Snack Foods Corp. | 43,890 | 6,367,561 |
| Sandy Spring Bancorp, Inc. | 315,974 | 6,945,108 | Lancaster Colony Corp. | 44,035 | 9,111,722 |
| Simmons First National Corp., Class A | 439,271 | 8,434,003 | | | 15,479,283 |
| Southside Bancshares, Inc.(a) | 252,818 | 7,245,764 | <i>Gas Utilities — 5.7%</i> | | |
| Tompkins Financial Corp. | 131,789 | 6,346,958 | Chesapeake Utilities Corp. | 74,277 | 7,578,482 |
| United Bankshares, Inc. | 213,225 | 7,396,775 | New Jersey Resources Corp. | 171,214 | 7,124,214 |
| United Community Banks, Inc. | 280,679 | 7,300,461 | Northwest Natural Holding Co. | 197,371 | 7,251,411 |
| Washington Trust Bancorp, Inc. | 255,090 | 6,566,017 | ONE Gas, Inc. | 123,235 | 7,344,806 |
| WesBanco, Inc. | 260,799 | 7,557,955 | Southwest Gas Holdings, Inc. | 122,073 | 8,319,275 |
| | | 194,576,292 | Spire, Inc. | 118,994 | 7,058,724 |
| <i>Building Products — 2.5%</i> | | | | | 44,676,912 |
| Apogee Enterprises, Inc. | 158,740 | 9,081,515 | <i>Health Care Equipment & Supplies — 2.3%</i> | | |
| Griffon Corp. | 152,851 | 10,913,562 | Atrion Corp. | 23,303 | 8,575,271 |
| | | 19,995,077 | LeMaitre Vascular, Inc. | 136,756 | 9,572,920 |
| <i>Capital Markets — 1.1%</i> | | | | | 18,148,191 |
| Cohen & Steers, Inc. | 121,484 | 8,935,148 | <i>Health Care Providers & Services — 1.1%</i> | | |
| <i>Chemicals — 6.3%</i> | | | Ensign Group, Inc. (The) | 67,866 | 8,477,821 |
| Avient Corp. | 207,318 | 8,392,233 | <i>Health Care REITs — 0.9%</i> | | |
| Balchem Corp. | 58,921 | 9,261,792 | Universal Health Realty Income Trust, REIT | 175,384 | 6,801,392 |
| HB Fuller Co. | 95,751 | 7,615,077 | <i>Household Durables — 1.3%</i> | | |
| Quaker Chemical Corp. | 39,997 | 8,019,398 | Worthington Enterprises, Inc. | 161,605 | 10,038,903 |
| Sensient Technologies Corp. | 123,277 | 8,244,766 | | | |
| Stepan Co. | 88,519 | 7,895,895 | | | |
| | | 49,429,161 | | | |
| <i>Commercial Services & Supplies — 2.8%</i> | | | | | |
| ABM Industries, Inc. | 174,660 | 7,215,205 | | | |
| HNI Corp. | 185,504 | 8,312,434 | | | |
| Matthews International Corp., Class A | 211,126 | 6,109,986 | | | |
| | | 21,637,625 | | | |

SCHEDULE OF PORTFOLIO INVESTMENTS

| Investments | Shares | Value | Investments | Shares | Value |
|--|---------------|--------------|--|---------------|--------------|
| Common Stocks (continued) | | | Common Stocks (continued) | | |
| <i>Household Products — 1.0%</i> | | | <i>Professional Services — 2.8%</i> | | |
| WD-40 Co. | 30,579 | \$ 8,207,098 | CSG Systems International, Inc. | 139,536 | \$ 7,613,084 |
| <i>Industrial REITs — 1.0%</i> | | | Exponent, Inc. | 93,038 | 7,525,844 |
| Terreno Realty Corp., REIT | 124,832 | 8,026,698 | Insperty, Inc. | 63,730 | 6,487,077 |
| <i>Insurance — 1.0%</i> | | | | | 21,626,005 |
| Horace Mann Educators Corp. | 220,630 | 7,984,600 | <i>Real Estate Management & Development — 0.7%</i> | | |
| <i>Leisure Products — 0.8%</i> | | | Kennedy-Wilson Holdings, Inc. | 626,049 | 5,496,710 |
| Johnson Outdoors, Inc., Class A | 135,200 | 6,213,792 | <i>Retail REITs — 0.8%</i> | | |
| <i>Machinery — 10.5%</i> | | | Getty Realty Corp., REIT | 244,684 | 6,449,870 |
| Alamo Group, Inc. | 39,284 | 7,946,760 | <i>Semiconductors & Semiconductor Equipment — 0.9%</i> | | |
| Douglas Dynamics, Inc. | 261,527 | 6,564,328 | Power Integrations, Inc. | 94,859 | 6,778,624 |
| Franklin Electric Co., Inc. | 81,255 | 8,447,270 | <i>Tobacco — 0.8%</i> | | |
| Hillenbrand, Inc. | 184,392 | 8,767,839 | Universal Corp. | 127,915 | 6,141,199 |
| Hyster-Yale Materials Handling, Inc. | 150,544 | 8,864,031 | <i>Trading Companies & Distributors — 3.3%</i> | | |
| Kadant, Inc. | 28,074 | 9,469,360 | Applied Industrial Technologies, Inc. | 44,436 | 8,437,952 |
| Lindsay Corp. | 61,500 | 7,337,565 | GATX Corp. | 66,116 | 8,386,153 |
| Standex International Corp. | 53,948 | 9,333,004 | McGrath RentCorp | 71,131 | 8,854,387 |
| Trinity Industries, Inc. | 287,371 | 7,293,476 | | | 25,678,492 |
| Watts Water Technologies, Inc., Class A | 37,465 | 7,640,987 | <i>Water Utilities — 3.9%</i> | | |
| | | 81,664,620 | American States Water Co. | 90,600 | 6,469,746 |
| <i>Marine Transportation — 1.1%</i> | | | Artesian Resources Corp., Class A | 172,209 | 5,936,044 |
| Matson, Inc. | 75,058 | 8,335,191 | California Water Service Group | 142,434 | 6,536,296 |
| <i>Media — 1.0%</i> | | | Middlesex Water Co. | 111,571 | 5,677,848 |
| John Wiley & Sons, Inc., Class A | 235,827 | 7,864,830 | SJW Group | 110,028 | 6,058,142 |
| <i>Metals & Mining — 3.6%</i> | | | | | 30,678,076 |
| Kaiser Aluminum Corp. | 122,571 | 8,888,849 | <i>Wireless Telecommunication Services — 0.7%</i> | | |
| Materion Corp. | 63,862 | 8,577,944 | Telephone and Data Systems, Inc. | 348,586 | 5,333,366 |
| Worthington Steel, Inc.* | 331,645 | 10,499,881 | Total Common Stocks | | |
| | | 27,966,674 | (Cost \$743,515,577) | | |
| <i>Mortgage Real Estate Investment Trusts (REITs) — 0.9%</i> | | | | | 777,417,752 |
| Arbor Realty Trust, Inc.(a) | 547,785 | 7,340,319 | Securities Lending Reinvestments (b) — 0.9% | | |
| <i>Multi-Utilities — 2.7%</i> | | | Investment Companies — 0.9% | | |
| Avista Corp. | 210,906 | 7,002,079 | Invesco Government & Agency Portfolio, Institutional Class 5.25% (c) | | |
| Black Hills Corp. | 137,726 | 7,165,884 | (Cost \$6,699,542) | 6,699,542 | 6,699,542 |
| Northwestern Energy Group, Inc. | 143,171 | 6,860,754 | | | |
| | | 21,028,717 | | | |
| <i>Personal Care Products — 0.7%</i> | | | | | |
| Nu Skin Enterprises, Inc., Class A | 419,261 | 5,240,763 | | | |

| <u>Investments</u> | <u>Principal Amount</u> | <u>Value</u> |
|---|-----------------------------|-----------------------|
| Short-Term Investments — 0.1% | | |
| Repurchase Agreements (d) — 0.1% | | |
| Repurchase Agreements with various counterparties, rates 5.2% - 5.3%, dated 2/29/2024, due 3/1/2024, total to be received \$934,277 (Cost \$934,141) | \$ 934,141 | \$ 934,141 |
| Total Investments — 100.7% (Cost \$751,149,260) | | 785,051,435 |
| Liabilities in excess of other assets — (0.7%) | | (5,702,880) |
| Net Assets — 100.0% | | \$ 779,348,555 |

- * 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 \$6,603,760, collateralized in the form of cash with a value of \$6,699,542 that was reinvested in the securities shown in the Securities Lending Reinvestment section of the Schedule of Portfolio Investments.
- (b) The security was purchased with cash collateral held from securities on loan at February 29, 2024. The total value of securities purchased was \$6,699,542.
- (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.

Abbreviations

REIT Real Estate Investment Trust

SCHEDULE OF PORTFOLIO INVESTMENTS

| <u>Investments</u> | <u>Shares</u> | <u>Value</u> | <u>Investments</u> | <u>Shares</u> | <u>Value</u> |
|--|---------------|--------------|--|---------------|--------------|
| Common Stocks — 99.7% | | | Common Stocks (continued) | | |
| <i>Banks — 3.1%</i> | | | McCormick & Co., Inc. (Non-Voting) | 1,895 | \$ 130,490 |
| Commerce Bancshares, Inc. | 2,528 | \$ 131,557 | | | 514,697 |
| United Bankshares, Inc. | 3,627 | 125,821 | <i>Gas Utilities — 6.0%</i> | | |
| | | 257,378 | Atmos Energy Corp. | 1,101 | 124,314 |
| <i>Beverages — 4.5%</i> | | | National Fuel Gas Co. | 2,430 | 118,438 |
| Brown-Forman Corp., Class B | 2,089 | 125,820 | Northwest Natural Holding Co. | 3,357 | 123,336 |
| Coca-Cola Co. (The) | 2,137 | 128,263 | UGI Corp. | 5,580 | 136,599 |
| PepsiCo, Inc. | 742 | 122,682 | | | 502,687 |
| | | 376,765 | <i>Health Care Equipment & Supplies — 4.7%</i> | | |
| <i>Building Products — 1.8%</i> | | | Abbott Laboratories | 1,195 | 141,775 |
| Carlisle Cos., Inc. | 438 | 153,300 | Becton Dickinson & Co. | 525 | 123,663 |
| <i>Capital Markets — 4.8%</i> | | | Medtronic plc | 1,564 | 130,375 |
| Franklin Resources, Inc. | 4,885 | 134,093 | | | 395,813 |
| S&P Global, Inc. | 299 | 128,085 | <i>Health Care REITs — 1.4%</i> | | |
| T. Rowe Price Group, Inc. | 1,222 | 138,514 | Universal Health Realty Income Trust, REIT | 2,980 | 115,564 |
| | | 400,692 | <i>Hotels, Restaurants & Leisure — 1.5%</i> | | |
| <i>Chemicals — 9.3%</i> | | | McDonald's Corp. | 438 | 128,019 |
| Air Products and Chemicals, Inc. | 460 | 107,659 | <i>Household Durables — 1.3%</i> | | |
| HB Fuller Co. | 1,628 | 129,475 | Leggett & Platt, Inc. | 5,238 | 106,960 |
| PPG Industries, Inc. | 875 | 123,900 | <i>Household Products — 6.2%</i> | | |
| RPM International, Inc. | 1,201 | 138,535 | Clorox Co. (The) | 873 | 133,839 |
| Sherwin-Williams Co. (The) | 442 | 146,757 | Colgate-Palmolive Co. | 1,591 | 137,653 |
| Stepan Co. | 1,506 | 134,335 | Kimberly-Clark Corp. | 1,010 | 122,382 |
| | | 780,661 | Procter & Gamble Co. (The) | 819 | 130,172 |
| <i>Commercial Services & Supplies — 3.0%</i> | | | | | 524,046 |
| ABM Industries, Inc. | 2,967 | 122,567 | <i>Industrial Conglomerates — 1.4%</i> | | |
| MSA Safety, Inc. | 709 | 130,562 | 3M Co. | 1,255 | 115,611 |
| | | 253,129 | <i>Insurance — 6.2%</i> | | |
| <i>Consumer Staples Distribution & Retail — 6.6%</i> | | | Aflac, Inc. | 1,516 | 122,402 |
| Sysco Corp. | 1,720 | 139,268 | Cincinnati Financial Corp. | 1,219 | 138,966 |
| Target Corp. | 932 | 142,521 | Old Republic International Corp. | 4,260 | 123,370 |
| Walgreens Boots Alliance, Inc. | 6,022 | 128,028 | RLI Corp. | 932 | 136,491 |
| Walmart, Inc. | 2,427 | 142,247 | | | 521,229 |
| | | 552,064 | <i>Machinery — 6.4%</i> | | |
| <i>Containers & Packaging — 1.5%</i> | | | Dover Corp. | 878 | 145,204 |
| Sonoco Products Co. | 2,239 | 126,906 | Illinois Tool Works, Inc. | 510 | 133,696 |
| <i>Distributors — 1.6%</i> | | | Nordson Corp. | 524 | 139,201 |
| Genuine Parts Co. | 930 | 138,812 | Stanley Black & Decker, Inc. | 1,333 | 119,023 |
| <i>Electrical Equipment — 1.8%</i> | | | | | 537,124 |
| Emerson Electric Co. | 1,388 | 148,308 | <i>Metals & Mining — 1.7%</i> | | |
| <i>Food Products — 6.1%</i> | | | Nucor Corp. | 733 | 140,956 |
| Archer-Daniels-Midland Co. | 1,667 | 88,534 | <i>Multi-Utilities — 2.9%</i> | | |
| Hormel Foods Corp. | 3,995 | 141,104 | Black Hills Corp. | 2,341 | 121,802 |
| Lancaster Colony Corp. | 747 | 154,569 | | | |

| <u>Investments</u> | <u>Shares</u> | <u>Value</u> |
|---|------------------------------------|----------------------------|
| Common Stocks (continued) | | |
| Consolidated Edison, Inc. | 1,364 | \$ 118,955 |
| | | <u>240,757</u> |
| <i>Oil, Gas & Consumable Fuels — 1.6%</i> | | |
| Chevron Corp. | 867 | <u>131,793</u> |
| <i>Pharmaceuticals — 1.5%</i> | | |
| Johnson & Johnson | 789 | <u>127,329</u> |
| <i>Professional Services — 1.6%</i> | | |
| Automatic Data Processing, Inc. | 536 | <u>134,606</u> |
| <i>Retail REITs — 1.5%</i> | | |
| Federal Realty Investment Trust, REIT | 1,280 | <u>129,088</u> |
| <i>Specialty Retail — 1.7%</i> | | |
| Lowe's Cos., Inc. | 613 | <u>147,531</u> |
| <i>Tobacco — 1.2%</i> | | |
| Universal Corp. | 2,176 | <u>104,470</u> |
| <i>Trading Companies & Distributors — 1.8%</i> | | |
| WW Grainger, Inc. | 155 | <u>150,886</u> |
| <i>Water Utilities — 5.0%</i> | | |
| American States Water Co. | 1,541 | 110,043 |
| California Water Service Group | 2,422 | 111,146 |
| Middlesex Water Co. | 1,896 | 96,487 |
| SJW Group | 1,868 | <u>102,852</u> |
| | | <u>420,528</u> |
| Total Common Stocks (Cost \$8,696,394) | | <u><u>8,377,709</u></u> |
| | <u>Principal Amount</u> | |
| Short-Term Investments — 0.1% | | |
| Repurchase Agreements (a) — 0.1% | | |
| Repurchase Agreements with various counterparties, rates 5.2% - 5.3%, dated 2/29/2024, due 3/1/2024, total to be received \$6,254 | | |
| (Cost \$6,254) | \$ 6,254 | <u>6,254</u> |
| Total Investments — 99.8% (Cost \$8,702,648) | | <u><u>8,383,963</u></u> |
| Other assets less liabilities — 0.2% | | <u>18,886</u> |
| Net Assets — 100.0% | | <u><u>\$ 8,402,849</u></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.

Abbreviations

REIT Real Estate Investment Trust

| Investments | Principal Amount | Value |
|--|------------------|-----------|
| Corporate Bonds — 97.8% | | |
| <i>Aerospace & Defense — 3.7%</i> | | |
| Boeing Co. (The) | | |
| 3.63%, 2/1/2031 | \$ 17,000 | \$ 15,217 |
| 5.71%, 5/1/2040 | 92,000 | 89,569 |
| 5.81%, 5/1/2050 | 20,000 | 19,188 |
| 5.93%, 5/1/2060 | 43,000 | 41,187 |
| L3Harris Technologies, Inc. | | |
| 5.40%, 7/31/2033 | 36,000 | 36,007 |
| Northrop Grumman Corp. | | |
| 3.25%, 1/15/2028 | 15,000 | 14,069 |
| 4.70%, 3/15/2033 | 30,000 | 28,947 |
| RTX Corp. | | |
| 3.95%, 8/16/2025 | 53,000 | 51,979 |
| 4.50%, 6/1/2042 | 56,000 | 49,004 |
| | | 345,167 |
| <i>Automobiles — 1.1%</i> | | |
| General Motors Co. | | |
| 6.13%, 10/1/2025 | 6,000 | 6,048 |
| 6.60%, 4/1/2036 | 66,000 | 69,395 |
| 5.95%, 4/1/2049 (a) | 24,000 | 23,087 |
| | | 98,530 |
| <i>Banks — 7.5%</i> | | |
| Bank of America Corp. | | |
| 4.25%, 10/22/2026 | 93,000 | 90,965 |
| Series L, 4.18%, 11/25/2027 | 25,000 | 24,163 |
| 5.00%, 1/21/2044 | 23,000 | 22,051 |
| Citigroup, Inc. | | |
| 3.70%, 1/12/2026 | 30,000 | 29,197 |
| 3.40%, 5/1/2026 | 97,000 | 93,287 |
| 3.20%, 10/21/2026 | 29,000 | 27,529 |
| 8.13%, 7/15/2039 | 31,000 | 39,338 |
| Discover Bank | | |
| 4.65%, 9/13/2028 | 20,000 | 19,088 |
| JPMorgan Chase & Co. | | |
| 3.90%, 7/15/2025 | 29,000 | 28,500 |
| 2.95%, 10/1/2026 | 22,000 | 20,908 |
| 4.13%, 12/15/2026 | 50,000 | 48,795 |
| KeyBank NA | | |
| 4.15%, 8/8/2025 | 15,000 | 14,527 |
| Manufacturers & Traders Trust Co. | | |
| 4.70%, 1/27/2028 | 30,000 | 28,854 |
| PNC Financial Services Group, Inc. (The) | | |
| 2.55%, 1/22/2030 | 37,000 | 31,741 |
| Wells Fargo & Co. | | |
| 3.55%, 9/29/2025 | 27,000 | 26,297 |
| 3.00%, 4/22/2026 | 2,000 | 1,909 |
| 3.00%, 10/23/2026 | 21,000 | 19,846 |
| 5.61%, 1/15/2044 | 50,000 | 48,965 |
| 4.40%, 6/14/2046 | 100,000 | 82,329 |
| | | 698,289 |

| Investments | Principal Amount | Value |
|---|------------------|----------|
| Corporate Bonds (continued) | | |
| <i>Beverages — 0.4%</i> | | |
| Keurig Dr Pepper, Inc. | | |
| 4.50%, 4/15/2052 | \$ 10,000 | \$ 8,478 |
| Molson Coors Beverage Co. | | |
| 4.20%, 7/15/2046 | 32,000 | 26,129 |
| | | 34,607 |
| <i>Biotechnology — 6.0%</i> | | |
| AbbVie, Inc. | | |
| 3.80%, 3/15/2025 | 171,000 | 168,368 |
| 3.60%, 5/14/2025 | 2,000 | 1,960 |
| 3.20%, 5/14/2026 | 12,000 | 11,548 |
| 4.85%, 6/15/2044 | 48,000 | 45,403 |
| 4.70%, 5/14/2045 | 62,000 | 57,070 |
| 4.88%, 11/14/2048 | 11,000 | 10,403 |
| 4.25%, 11/21/2049 | 32,000 | 27,380 |
| Amgen, Inc. | | |
| 2.20%, 2/21/2027 | 49,000 | 45,166 |
| 5.25%, 3/2/2033 | 70,000 | 69,775 |
| 5.60%, 3/2/2043 | 22,000 | 22,056 |
| 5.75%, 3/2/2063 | 43,000 | 42,964 |
| Biogen, Inc. | | |
| 2.25%, 5/1/2030 | 42,000 | 35,121 |
| Gilead Sciences, Inc. | | |
| 3.65%, 3/1/2026 | 20,000 | 19,415 |
| 2.80%, 10/1/2050 | 3,000 | 1,930 |
| | | 558,559 |
| <i>Broadline Retail — 2.1%</i> | | |
| Amazon.com, Inc. | | |
| 4.60%, 12/1/2025 | 86,000 | 85,602 |
| 4.95%, 12/5/2044 | 67,000 | 66,184 |
| 2.50%, 6/3/2050 | 36,000 | 22,575 |
| 4.10%, 4/13/2062 | 27,000 | 22,362 |
| | | 196,723 |
| <i>Building Products — 0.3%</i> | | |
| Carrier Global Corp. | | |
| 3.58%, 4/5/2050 | 33,000 | 24,314 |
| <i>Capital Markets — 3.8%</i> | | |
| Goldman Sachs Group, Inc. (The) | | |
| 3.85%, 1/26/2027 | 54,000 | 52,159 |
| 3.80%, 3/15/2030 | 125,000 | 116,141 |
| 6.75%, 10/1/2037 | 6,000 | 6,517 |
| Morgan Stanley | | |
| 3.13%, 7/27/2026 | 50,000 | 47,708 |
| (US Treasury Yield Curve Rate T Note Constant Maturity 5 Year + 2.43%), 5.95%, 1/19/2038 (b) | 93,000 | 92,706 |
| Nasdaq, Inc. | | |
| 5.35%, 6/28/2028 | 21,000 | 21,200 |
| 6.10%, 6/28/2063 | 15,000 | 15,617 |
| | | 352,048 |

| Investments | Principal Amount | Value |
|--|------------------|----------------|
| Corporate Bonds (continued) | | |
| <i>Chemicals — 0.8%</i> | | |
| Celanese US Holdings LLC | | |
| 6.35%, 11/15/2028 | \$ 20,000 | \$ 20,574 |
| 6.33%, 7/15/2029 | 22,000 | 22,590 |
| DuPont de Nemours, Inc. | | |
| 4.73%, 11/15/2028 | 10,000 | 9,941 |
| 5.32%, 11/15/2038 | 25,000 | 24,694 |
| | | <u>77,799</u> |
| <i>Commercial Services & Supplies — 0.5%</i> | | |
| Waste Management, Inc. | | |
| 4.88%, 2/15/2029 (a) | 50,000 | <u>50,018</u> |
| <i>Communications Equipment — 1.0%</i> | | |
| Cisco Systems, Inc. | | |
| 4.85%, 2/26/2029 | 58,000 | 58,070 |
| 5.35%, 2/26/2064 | 38,000 | 38,432 |
| | | <u>96,502</u> |
| <i>Consumer Finance — 2.8%</i> | | |
| American Express Co. | | |
| 2.55%, 3/4/2027 | 74,000 | 68,653 |
| 5.85%, 11/5/2027 | 4,000 | 4,105 |
| Capital One Financial Corp. | | |
| 3.75%, 7/28/2026 | 30,000 | 28,807 |
| Caterpillar Financial Services Corp. | | |
| 4.35%, 5/15/2026 | 30,000 | 29,642 |
| General Motors Financial Co., Inc. | | |
| 6.10%, 1/7/2034 | 87,000 | 87,847 |
| John Deere Capital Corp. | | |
| 4.75%, 1/20/2028 | 40,000 | 39,939 |
| | | <u>258,993</u> |
| <i>Consumer Staples Distribution & Retail — 1.1%</i> | | |
| Costco Wholesale Corp. | | |
| 1.60%, 4/20/2030 | 72,000 | 59,932 |
| Target Corp. | | |
| 4.50%, 9/15/2032 | 13,000 | 12,594 |
| 4.80%, 1/15/2053 | 10,000 | 9,233 |
| Walmart, Inc. | | |
| 4.50%, 9/9/2052 | 25,000 | 22,728 |
| | | <u>104,487</u> |
| <i>Diversified Telecommunication Services — 6.8%</i> | | |
| AT&T, Inc. | | |
| 4.30%, 2/15/2030 | 3,000 | 2,864 |
| 2.75%, 6/1/2031 | 266,000 | 226,551 |
| 3.50%, 9/15/2053 | 160,000 | 109,953 |
| Verizon Communications, Inc. | | |
| 1.45%, 3/20/2026 | 2,000 | 1,854 |
| 2.63%, 8/15/2026 | 50,000 | 47,151 |
| 4.13%, 3/16/2027 | 3,000 | 2,916 |
| 2.10%, 3/22/2028 | 36,000 | 32,044 |
| 4.33%, 9/21/2028 | 110,000 | 106,837 |
| 4.02%, 12/3/2029 | 2,000 | 1,895 |

| Investments | Principal Amount | Value |
|---|------------------|----------------|
| Corporate Bonds (continued) | | |
| 4.86%, 8/21/2046 | \$ 100,000 | \$ 91,880 |
| 3.55%, 3/22/2051 | 2,000 | 1,451 |
| 2.99%, 10/30/2056 | 4,000 | 2,487 |
| 3.70%, 3/22/2061 | 13,000 | 9,164 |
| | | <u>637,047</u> |
| <i>Electric Utilities — 3.7%</i> | | |
| Duke Energy Corp. | | |
| 4.50%, 8/15/2032 | 25,000 | 23,447 |
| Eversource Energy | | |
| 5.45%, 3/1/2028 | 24,000 | 24,113 |
| Exelon Corp. | | |
| 5.30%, 3/15/2033 | 22,000 | 21,778 |
| NextEra Energy Capital Holdings, Inc. | | |
| 4.90%, 2/28/2028 (a) | 21,000 | 20,812 |
| 2.25%, 6/1/2030 | 35,000 | 29,413 |
| 5.25%, 2/28/2053 | 24,000 | 22,347 |
| Pacific Gas and Electric Co. | | |
| 4.50%, 7/1/2040 | 25,000 | 20,935 |
| 3.50%, 8/1/2050 (a) | 161,000 | 108,205 |
| PacifiCorp | | |
| 5.50%, 5/15/2054 | 23,000 | 21,434 |
| 5.80%, 1/15/2055 | 6,000 | 5,793 |
| Public Service Co. of Colorado | | |
| 5.25%, 4/1/2053 | 50,000 | 47,316 |
| | | <u>345,593</u> |
| <i>Energy Equipment & Services — 0.3%</i> | | |
| Halliburton Co. | | |
| 5.00%, 11/15/2045 | 30,000 | 27,961 |
| <i>Entertainment — 2.4%</i> | | |
| Walt Disney Co. (The) | | |
| 2.00%, 9/1/2029 | 10,000 | 8,624 |
| 3.80%, 3/22/2030 | 34,000 | 32,084 |
| 2.65%, 1/13/2031 | 8,000 | 6,956 |
| 3.60%, 1/13/2051 | 41,000 | 31,095 |
| Warnermedia Holdings, Inc. | | |
| 5.14%, 3/15/2052 | 173,000 | 140,580 |
| | | <u>219,339</u> |
| <i>Financial Services — 1.3%</i> | | |
| Berkshire Hathaway, Inc. | | |
| 3.13%, 3/15/2026 | 50,000 | 48,295 |
| Fiserv, Inc. | | |
| 4.40%, 7/1/2049 | 60,000 | 50,136 |
| Visa, Inc. | | |
| 4.15%, 12/14/2035 | 16,000 | 15,029 |
| 2.00%, 8/15/2050 | 10,000 | 5,824 |
| | | <u>119,284</u> |
| <i>Food Products — 1.3%</i> | | |
| J M Smucker Co. (The) | | |
| 6.20%, 11/15/2033 | 10,000 | 10,566 |
| 6.50%, 11/15/2053 | 20,000 | 21,720 |
| Kraft Heinz Foods Co. | | |
| 3.00%, 6/1/2026 | 26,000 | 24,788 |

| Investments | Principal Amount | Value |
|---|------------------|-----------|
| Corporate Bonds (continued) | | |
| 3.88%, 5/15/2027 | \$ 67,000 | \$ 64,684 |
| | | 121,758 |
| <i>Health Care Equipment & Supplies — 1.5%</i> | | |
| Abbott Laboratories 4.90%, 11/30/2046 | 29,000 | 27,935 |
| Baxter International, Inc. 1.92%, 2/1/2027 | 25,000 | 22,732 |
| GE HealthCare Technologies, Inc. 6.38%, 11/22/2052 | 40,000 | 44,384 |
| Medtronic Global Holdings SCA 4.25%, 3/30/2028 | 47,000 | 45,951 |
| | | 141,002 |
| <i>Health Care Providers & Services — 6.5%</i> | | |
| Cigna Group (The) 4.13%, 11/15/2025 | 25,000 | 24,569 |
| 4.80%, 8/15/2038 | 23,000 | 21,314 |
| 4.90%, 12/15/2048 | 55,000 | 49,364 |
| 3.40%, 3/15/2051 | 68,000 | 47,465 |
| CVS Health Corp. 4.30%, 3/25/2028 | 99,000 | 96,039 |
| 4.78%, 3/25/2038 | 1,000 | 909 |
| 5.05%, 3/25/2048 | 54,000 | 48,107 |
| 5.88%, 6/1/2053 | 38,000 | 37,804 |
| 6.00%, 6/1/2063 (a) | 31,000 | 31,079 |
| Elevance Health, Inc. 5.13%, 2/15/2053 | 36,000 | 34,131 |
| HCA, Inc. 5.25%, 6/15/2049 | 48,000 | 43,175 |
| Humana, Inc. 5.95%, 3/15/2034 | 18,000 | 18,598 |
| UnitedHealth Group, Inc. 3.75%, 7/15/2025 | 80,000 | 78,501 |
| 5.25%, 2/15/2028 | 4,000 | 4,067 |
| 4.00%, 5/15/2029 | 45,000 | 43,265 |
| 5.35%, 2/15/2033 | 32,000 | 32,634 |
| | | 611,021 |
| <i>Hotels, Restaurants & Leisure — 2.1%</i> | | |
| Booking Holdings, Inc. 4.63%, 4/13/2030 | 38,000 | 37,309 |
| McDonald's Corp. 3.60%, 7/1/2030 | 25,000 | 23,154 |
| 5.15%, 9/9/2052 | 71,000 | 67,341 |
| 5.45%, 8/14/2053 | 25,000 | 24,849 |
| Starbucks Corp. 2.55%, 11/15/2030 | 53,000 | 45,498 |
| | | 198,151 |
| <i>Industrial Conglomerates — 0.4%</i> | | |
| Honeywell International, Inc. 4.50%, 1/15/2034 | 38,000 | 36,524 |

| Investments | Principal Amount | Value |
|---|------------------|-----------|
| Corporate Bonds (continued) | | |
| <i>Industrial REITs — 0.2%</i> | | |
| Prologis LP REIT, 5.25%, 6/15/2053 | \$ 20,000 | \$ 19,354 |
| <i>Insurance — 1.1%</i> | | |
| Berkshire Hathaway Finance Corp. 4.20%, 8/15/2048 | 26,000 | 22,603 |
| 4.25%, 1/15/2049 | 20,000 | 17,590 |
| Marsh & McLennan Cos., Inc. 4.38%, 3/15/2029 (a) | 38,000 | 37,104 |
| MetLife, Inc. 4.55%, 3/23/2030 | 27,000 | 26,432 |
| | | 103,729 |
| <i>Interactive Media & Services — 1.5%</i> | | |
| Alphabet, Inc. 1.10%, 8/15/2030 | 20,000 | 16,182 |
| 1.90%, 8/15/2040 (a) | 19,000 | 12,580 |
| Meta Platforms, Inc. 5.60%, 5/15/2053 | 107,000 | 110,704 |
| | | 139,466 |
| <i>IT Services — 1.4%</i> | | |
| International Business Machines Corp. 3.50%, 5/15/2029 | 137,000 | 127,890 |
| 4.25%, 5/15/2049 | 1,000 | 837 |
| | | 128,727 |
| <i>Life Sciences Tools & Services — 0.4%</i> | | |
| Thermo Fisher Scientific, Inc. 2.00%, 10/15/2031 | 50,000 | 40,853 |
| <i>Media — 3.4%</i> | | |
| Comcast Corp. 3.95%, 10/15/2025 | 8,000 | 7,861 |
| 4.15%, 10/15/2028 | 5,000 | 4,850 |
| 4.55%, 1/15/2029 | 30,000 | 29,499 |
| 2.65%, 2/1/2030 | 32,000 | 28,147 |
| 1.50%, 2/15/2031 | 164,000 | 130,750 |
| 3.40%, 7/15/2046 | 53,000 | 38,782 |
| 5.35%, 5/15/2053 | 2,000 | 1,947 |
| 2.99%, 11/1/2063 (a) | 14,000 | 8,395 |
| Discovery Communications LLC 3.63%, 5/15/2030 | 7,000 | 6,149 |
| Fox Corp. 4.71%, 1/25/2029 | 29,000 | 28,273 |
| Paramount Global 4.20%, 5/19/2032 | 45,000 | 36,660 |
| | | 321,313 |
| <i>Oil, Gas & Consumable Fuels — 4.4%</i> | | |
| Chevron Corp. 1.55%, 5/11/2025 | 32,000 | 30,700 |

| Investments | Principal Amount | Value |
|---|------------------|----------|
| Corporate Bonds (continued) | | |
| ConocoPhillips Co. 5.55%, 3/15/2054 | \$ 3,000 | \$ 3,033 |
| Diamondback Energy, Inc. 4.25%, 3/15/2052 | 45,000 | 35,604 |
| Exxon Mobil Corp. 2.99%, 3/19/2025 | 20,000 | 19,552 |
| 2.61%, 10/15/2030 | 6,000 | 5,259 |
| 4.23%, 3/19/2040 | 26,000 | 23,300 |
| 4.11%, 3/1/2046 | 15,000 | 12,731 |
| 4.33%, 3/19/2050 | 10,000 | 8,697 |
| 3.45%, 4/15/2051 | 81,000 | 59,953 |
| Kinder Morgan, Inc. 5.20%, 6/1/2033 | 50,000 | 48,651 |
| ONEOK, Inc. 6.05%, 9/1/2033 | 25,000 | 25,752 |
| Pioneer Natural Resources Co. 5.10%, 3/29/2026 | 28,000 | 27,965 |
| Targa Resources Corp. 6.13%, 3/15/2033 | 29,000 | 29,867 |
| 6.50%, 3/30/2034 | 16,000 | 16,945 |
| Western Midstream Operating LP 4.05%, 2/1/2030 (a)(c) | 30,000 | 27,757 |
| Williams Cos., Inc. (The) 5.40%, 3/2/2026 | 35,000 | 35,073 |
| | | 410,839 |
| <i>Passenger Airlines — 0.1%</i> | | |
| Southwest Airlines Co. 5.13%, 6/15/2027 | 12,000 | 11,951 |
| <i>Personal Care Products — 0.5%</i> | | |
| Kenvue, Inc. 5.05%, 3/22/2028 | 42,000 | 42,243 |
| <i>Pharmaceuticals — 6.9%</i> | | |
| Bristol-Myers Squibb Co. 4.90%, 2/22/2029 | 50,000 | 49,847 |
| 3.40%, 7/26/2029 | 95,000 | 88,523 |
| 5.90%, 11/15/2033 | 18,000 | 19,042 |
| 4.13%, 6/15/2039 | 100,000 | 87,126 |
| Johnson & Johnson 2.45%, 3/1/2026 | 45,000 | 43,052 |
| Merck & Co., Inc. 2.15%, 12/10/2031 | 165,000 | 136,636 |
| 2.75%, 12/10/2051 | 20,000 | 12,923 |
| Pfizer Investment Enterprises Pte. Ltd. 4.45%, 5/19/2026 | 164,000 | 161,962 |
| 4.75%, 5/19/2033 | 12,000 | 11,684 |
| Utah Acquisition Sub, Inc. 3.95%, 6/15/2026 | 38,000 | 36,658 |
| | | 647,453 |
| <i>Semiconductors & Semiconductor Equipment — 3.5%</i> | | |
| Broadcom, Inc. 4.75%, 4/15/2029 | 157,000 | 153,948 |
| 4.15%, 11/15/2030 | 3,000 | 2,807 |
| 4.30%, 11/15/2032 | 2,000 | 1,853 |

| Investments | Principal Amount | Value |
|--|------------------|-----------|
| Corporate Bonds (continued) | | |
| Intel Corp. 4.88%, 2/10/2028 | \$ 33,000 | \$ 32,957 |
| 5.20%, 2/10/2033 | 10,000 | 10,001 |
| 5.63%, 2/10/2043 | 29,000 | 29,466 |
| 5.05%, 8/5/2062 | 2,000 | 1,843 |
| 5.90%, 2/10/2063 | 59,000 | 61,363 |
| Micron Technology, Inc. 6.75%, 11/1/2029 | 26,000 | 27,586 |
| QUALCOMM, Inc. 1.65%, 5/20/2032 | 11,000 | 8,591 |
| | | 330,415 |
| <i>Software — 5.3%</i> | | |
| Intuit, Inc. 5.50%, 9/15/2053 | 49,000 | 50,401 |
| Microsoft Corp. 3.50%, 2/12/2035 (a) | 13,000 | 11,803 |
| 2.53%, 6/1/2050 (a) | 45,000 | 28,993 |
| 2.68%, 6/1/2060 | 50,000 | 31,492 |
| 3.04%, 3/17/2062 | 81,000 | 55,093 |
| Oracle Corp. 5.80%, 11/10/2025 | 97,000 | 97,787 |
| 1.65%, 3/25/2026 | 20,000 | 18,572 |
| 2.80%, 4/1/2027 | 49,000 | 45,681 |
| 2.95%, 4/1/2030 | 2,000 | 1,773 |
| 6.25%, 11/9/2032 | 33,000 | 34,840 |
| 4.90%, 2/6/2033 | 10,000 | 9,663 |
| 3.60%, 4/1/2040 | 2,000 | 1,544 |
| 3.65%, 3/25/2041 | 130,000 | 99,904 |
| 4.00%, 7/15/2046 | 2,000 | 1,538 |
| VMware LLC 2.20%, 8/15/2031 | 12,000 | 9,670 |
| | | 498,754 |
| <i>Specialized REITs — 1.2%</i> | | |
| American Tower Corp. REIT, 5.80%, 11/15/2028 | 26,000 | 26,488 |
| Crown Castle, Inc. REIT, 3.80%, 2/15/2028 | 48,000 | 45,173 |
| REIT, 5.80%, 3/1/2034 | 5,000 | 5,064 |
| Equinix, Inc. REIT, 3.20%, 11/18/2029 | 39,000 | 35,007 |
| | | 111,732 |
| <i>Specialty Retail — 2.5%</i> | | |
| Home Depot, Inc. (The) 4.50%, 9/15/2032 | 109,000 | 106,615 |
| 5.88%, 12/16/2036 | 2,000 | 2,131 |
| 2.38%, 3/15/2051 | 22,000 | 12,921 |
| Lowe's Cos., Inc. 4.50%, 4/15/2030 | 14,000 | 13,610 |
| 5.63%, 4/15/2053 | 100,000 | 99,213 |
| | | 234,490 |
| <i>Technology Hardware, Storage & Peripherals — 2.6%</i> | | |
| Apple, Inc. 1.13%, 5/11/2025 | 25,000 | 23,867 |

| Investments | Principal Amount | Value |
|---|---------------------|------------------|
| Corporate Bonds (continued) | | |
| 3.25%, 2/23/2026 | \$ 12,000 | \$ 11,642 |
| 3.35%, 2/9/2027 | 95,000 | 91,377 |
| 2.38%, 2/8/2041 | 62,000 | 43,557 |
| 4.65%, 2/23/2046 | 6,000 | 5,668 |
| 2.65%, 2/8/2051 | 53,000 | 34,115 |
| Hewlett Packard Enterprise Co. 6.35%, 10/15/2045 (c) | 22,000 | 22,726 |
| HP, Inc. 5.50%, 1/15/2033 | 11,000 | 11,028 |
| | | <u>243,980</u> |
| <i>Textiles, Apparel & Luxury Goods — 0.2%</i> | | |
| Tapestry, Inc. 7.85%, 11/27/2033 | 13,000 | 14,042 |
| <i>Tobacco — 2.3%</i> | | |
| Altria Group, Inc. 5.80%, 2/14/2039 | 136,000 | 135,552 |
| Philip Morris International, Inc. 5.13%, 11/17/2027 | 83,000 | 83,133 |
| | | <u>218,685</u> |
| <i>Wireless Telecommunication Services — 2.9%</i> | | |
| T-Mobile USA, Inc. 3.50%, 4/15/2025 | 2,000 | 1,956 |
| 4.75%, 2/1/2028 | 20,000 | 19,658 |
| 4.80%, 7/15/2028 | 25,000 | 24,666 |
| 3.38%, 4/15/2029 | 32,000 | 29,397 |
| 5.75%, 1/15/2034 | 100,000 | 102,978 |
| 5.15%, 4/15/2034 | 10,000 | 9,836 |
| 3.00%, 2/15/2041 | 10,000 | 7,224 |
| 4.50%, 4/15/2050 | 20,000 | 16,903 |
| 3.40%, 10/15/2052 | 12,000 | 8,320 |
| 5.50%, 1/15/2055 | 53,000 | 51,634 |
| | | <u>272,572</u> |
| Total Corporate Bonds (Cost \$9,607,458) | | <u>9,144,314</u> |
| Shares | | |
| Securities Lending Reinvestments (d) — 2.9% | | |
| Investment Companies — 2.9% | | |
| Invesco Government & Agency Portfolio, Institutional Class 5.25% (e) (Cost \$274,548) | 274,548 | 274,548 |

| Investments | Principal Amount | Value |
|---|---------------------|----------------------------|
| Short-Term Investments — 1.0% | | |
| Repurchase Agreements (f) — 1.0% | | |
| Repurchase Agreements with various counterparties, rates 5.2% - 5.3%, dated 2/29/2024, due 3/1/2024, total to be received \$89,866 (Cost \$89,854) | \$ 89,854 | \$ 89,854 |
| Total Investments — 101.7% (Cost \$9,971,860) | | <u>9,508,716</u> |
| Liabilities in excess of other assets — (1.7%) | | <u>(161,791)</u> |
| Net Assets — 100.0% | | <u>\$ 9,346,925</u> |

- (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 \$290,058, collateralized in the form of cash with a value of \$274,548 that was reinvested in the securities shown in the Securities Lending Reinvestment section of the Schedule of Portfolio Investments and \$24,217 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 \$298,765.
- (b) Variable or floating rate security, linked to the referenced benchmark. The interest rate shown is the rate in effect as of February 29, 2024.
- (c) Step bond. Interest rate is a fixed rate for an initial period that either resets at a specific date or may reset in the future at a contingent upon predetermined trigger. The interest rate shown was the current rate as of February 29, 2024.
- (d) The security was purchased with cash collateral held from securities on loan at February 29, 2024. The total value of securities purchased was \$274,548.
- (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.

Abbreviations

| | |
|------|--|
| REIT | Real Estate Investment Trust |
| SCA | Limited partnership with share capital |

| <u>Investments</u> | <u>Shares</u> | <u>Value</u> | <u>Investments</u> | <u>Shares</u> | <u>Value</u> |
|--|---------------|----------------|--|---------------|----------------|
| Common Stocks — 99.8% | | | Common Stocks (continued) | | |
| <i>Aerospace & Defense — 1.5%</i> | | | <i>Electrical Equipment — 1.6%</i> | | |
| General Dynamics Corp. | 650,528 | \$ 177,756,776 | Emerson Electric Co. | 1,800,036 | \$ 192,333,847 |
| <i>Air Freight & Logistics — 2.6%</i> | | | <i>Food Products — 6.0%</i> | | |
| CH Robinson Worldwide, Inc. | 1,985,574 | 147,091,322 | Archer-Daniels-Midland Co. | 3,228,304 | 171,455,226 |
| Expeditors International of Washington, Inc. | 1,335,943 | 159,778,783 | Hormel Foods Corp. | 5,588,995 | 197,403,303 |
| | | 306,870,105 | J M Smucker Co. (The) | 1,309,584 | 157,372,709 |
| <i>Beverages — 4.5%</i> | | | McCormick & Co., Inc. (Non-Voting) | 2,582,936 | 177,860,973 |
| Brown-Forman Corp., Class B | 3,114,106 | 187,562,604 | | | 704,092,211 |
| Coca-Cola Co. (The) | 2,884,153 | 173,106,863 | <i>Gas Utilities — 1.5%</i> | | |
| PepsiCo, Inc. | 1,026,000 | 169,638,840 | Atmos Energy Corp. | 1,532,201 | 173,000,815 |
| | | 530,308,307 | <i>Health Care Equipment & Supplies — 4.4%</i> | | |
| <i>Biotechnology — 1.5%</i> | | | Abbott Laboratories | 1,533,859 | 181,977,032 |
| AbbVie, Inc. | 1,034,620 | 182,144,851 | Becton Dickinson & Co. | 724,327 | 170,615,225 |
| <i>Building Products — 1.5%</i> | | | Medtronic plc | 2,005,496 | 167,178,146 |
| A O Smith Corp. | 2,115,096 | 175,341,458 | | | 519,770,403 |
| <i>Capital Markets — 4.3%</i> | | | <i>Health Care Providers & Services — 1.5%</i> | | |
| Franklin Resources, Inc. | 6,322,061 | 173,540,575 | Cardinal Health, Inc. | 1,628,071 | 182,311,390 |
| S&P Global, Inc. | 381,038 | 163,229,058 | <i>Hotels, Restaurants & Leisure — 1.4%</i> | | |
| T. Rowe Price Group, Inc. | 1,548,114 | 175,478,722 | McDonald's Corp. | 565,520 | 165,290,186 |
| | | 512,248,355 | <i>Household Products — 7.6%</i> | | |
| <i>Chemicals — 9.2%</i> | | | Church & Dwight Co., Inc. | 1,749,800 | 175,189,976 |
| Air Products and Chemicals, Inc. | 660,699 | 154,629,994 | Clorox Co. (The) | 1,215,957 | 186,418,368 |
| Albemarle Corp. | 1,396,219 | 192,468,789 | Colgate-Palmolive Co. | 2,121,697 | 183,569,224 |
| Ecolab, Inc. | 864,130 | 194,290,989 | Kimberly-Clark Corp. | 1,439,391 | 174,411,008 |
| Linde plc | 423,410 | 190,034,876 | Procter & Gamble Co. (The) | 1,116,916 | 177,522,629 |
| PPG Industries, Inc. | 1,204,746 | 170,592,034 | | | 897,111,205 |
| Sherwin-Williams Co. (The) | 564,359 | 187,384,119 | <i>Industrial Conglomerates — 1.4%</i> | | |
| | | 1,089,400,801 | 3M Co. | 1,822,237 | 167,864,472 |
| <i>Commercial Services & Supplies — 1.5%</i> | | | <i>Insurance — 5.9%</i> | | |
| Cintas Corp. | 284,146 | 178,617,017 | Aflac, Inc. | 1,998,891 | 161,390,459 |
| <i>Consumer Staples Distribution & Retail — 4.7%</i> | | | Brown & Brown, Inc. | 2,189,504 | 184,378,132 |
| Sysco Corp. | 2,265,710 | 183,454,539 | Chubb Ltd. | 703,312 | 177,002,531 |
| Target Corp. | 1,220,586 | 186,652,011 | Cincinnati Financial Corp. | 1,504,254 | 171,484,956 |
| Walmart, Inc. | 3,175,798 | 186,133,521 | | | 694,256,078 |
| | | 556,240,071 | <i>IT Services — 1.5%</i> | | |
| <i>Containers & Packaging — 1.4%</i> | | | International Business Machines Corp. | 976,702 | 180,719,171 |
| Amcor plc | 18,249,787 | 165,343,070 | <i>Life Sciences Tools & Services — 1.5%</i> | | |
| <i>Distributors — 1.5%</i> | | | West Pharmaceutical Services, Inc. | 487,242 | 174,608,043 |
| Genuine Parts Co. | 1,199,307 | 179,008,563 | <i>Machinery — 9.2%</i> | | |
| <i>Electric Utilities — 1.4%</i> | | | Caterpillar, Inc. | 584,513 | 195,203,962 |
| NextEra Energy, Inc. | 2,980,278 | 164,481,543 | Dover Corp. | 1,147,935 | 189,845,490 |

| <u>Investments</u> | <u>Shares</u> | <u>Value</u> |
|--|---------------|------------------------------|
| Common Stocks (continued) | | |
| Illinois Tool Works, Inc. | 657,022 | \$ 172,238,317 |
| Nordson Corp. | 676,782 | 179,787,138 |
| Pentair plc | 2,403,529 | 186,970,521 |
| Stanley Black & Decker, Inc. | 1,829,103 | 163,320,607 |
| | | <u>1,087,366,035</u> |
| <i>Metals & Mining — 1.6%</i> | | |
| Nucor Corp. | 984,217 | <u>189,264,929</u> |
| <i>Multi-Utilities — 1.4%</i> | | |
| Consolidated Edison, Inc. | 1,923,747 | <u>167,769,976</u> |
| <i>Oil, Gas & Consumable Fuels — 3.0%</i> | | |
| Chevron Corp. | 1,172,411 | 178,218,196 |
| Exxon Mobil Corp. | 1,705,878 | <u>178,298,369</u> |
| | | <u>356,516,565</u> |
| <i>Personal Care Products — 1.3%</i> | | |
| Kenvue, Inc. | 8,316,471 | <u>158,012,949</u> |
| <i>Pharmaceuticals — 1.5%</i> | | |
| Johnson & Johnson | 1,068,856 | <u>172,491,981</u> |
| <i>Professional Services — 1.5%</i> | | |
| Automatic Data Processing, Inc. | 712,572 | <u>178,948,206</u> |
| <i>Residential REITs — 1.4%</i> | | |
| Essex Property Trust, Inc., REIT | 724,049 | <u>167,544,939</u> |
| <i>Retail REITs — 2.8%</i> | | |
| Federal Realty Investment Trust, REIT | 1,678,408 | 169,267,447 |
| Realty Income Corp., REIT | 3,089,755 | <u>161,007,133</u> |
| | | <u>330,274,580</u> |
| <i>Software — 1.4%</i> | | |
| Roper Technologies, Inc. | 310,175 | <u>168,961,628</u> |
| <i>Specialty Retail — 1.7%</i> | | |
| Lowe's Cos., Inc. | 806,960 | <u>194,211,063</u> |
| <i>Trading Companies & Distributors — 3.1%</i> | | |
| Fastenal Co. | 2,468,125 | 180,197,806 |
| WW Grainger, Inc. | 195,016 | <u>189,840,276</u> |
| | | <u>370,038,082</u> |
| Total Common Stocks | | |
| (Cost \$10,409,716,174) | | <u><u>11,810,519,671</u></u> |

| <u>Investments</u> | <u>Principal Amount</u> | <u>Value</u> |
|---|-------------------------|---------------------------------|
| Short-Term Investments — 0.0%(a) | | |
| Repurchase Agreements (b) — 0.0%(a) | | |
| Repurchase Agreements with various counterparties, rates 5.2% - 5.3%, dated 2/29/2024, due 3/1/2024, total to be received \$4,695,409 | | |
| (Cost \$4,694,719) | \$ 4,694,719 | \$ <u>4,694,719</u> |
| Total Investments — 99.8% | | <u>11,815,214,390</u> |
| (Cost \$10,414,410,893) | | |
| Other assets less liabilities — 0.2% | | <u>21,426,086</u> |
| Net Assets — 100.0% | | <u>\$ 11,836,640,476</u> |

- (a) Represents less than 0.05% of net assets.
(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.

| <u>Investments</u> | <u>Shares</u> | <u>Value</u> | <u>Investments</u> | <u>Shares</u> | <u>Value</u> |
|---|---------------|------------------|--|---------------|------------------|
| Common Stocks — 99.9% | | | Common Stocks (continued) | | |
| <i>Aerospace & Defense — 1.6%</i> | | | Constellation Brands, Inc., Class A | 190 | \$ 47,219 |
| Axon Enterprise, Inc.* | 83 | \$ 25,512 | Keurig Dr Pepper, Inc. | 1,186 | 35,473 |
| Boeing Co. (The)* | 670 | 136,493 | Molson Coors Beverage Co., Class B | 218 | 13,607 |
| General Dynamics Corp. | 267 | 72,958 | Monster Beverage Corp.* | 870 | 51,417 |
| Howmet Aerospace, Inc. | 461 | 30,680 | PepsiCo, Inc. | 1,620 | 267,851 |
| Huntington Ingalls Industries, Inc. | 47 | 13,706 | | | <u>703,709</u> |
| L3Harris Technologies, Inc. | 223 | 47,200 | <i>Biotechnology — 2.0%</i> | | |
| Lockheed Martin Corp. | 260 | 111,342 | AbbVie, Inc. | 2,080 | 366,184 |
| Northrop Grumman Corp. | 167 | 76,990 | Amgen, Inc. | 631 | 172,787 |
| RTX Corp. | 1,694 | 151,901 | Biogen, Inc.* | 171 | 37,105 |
| Textron, Inc. | 231 | 20,575 | Gilead Sciences, Inc. | 1,468 | 105,843 |
| TransDigm Group, Inc. | 65 | 76,553 | Incyte Corp.* | 219 | 12,781 |
| | | <u>763,910</u> | Moderna, Inc.* | 391 | 36,066 |
| <i>Air Freight & Logistics — 0.5%</i> | | | Regeneron Pharmaceuticals, Inc.* | 126 | 121,727 |
| CH Robinson Worldwide, Inc. | 137 | 10,149 | Vertex Pharmaceuticals, Inc.* | 304 | 127,905 |
| Expeditors International of Washington, Inc. | 171 | 20,452 | | | <u>980,398</u> |
| FedEx Corp. | 273 | 67,969 | <i>Broadline Retail — 4.0%</i> | | |
| United Parcel Service, Inc., Class B | 852 | 126,317 | Amazon.com, Inc.* | 10,715 | 1,893,984 |
| | | <u>224,887</u> | eBay, Inc. | 611 | 28,888 |
| <i>Automobile Components — 0.1%</i> | | | Etsy, Inc.* | 141 | 10,108 |
| Aptiv plc* | 333 | 26,470 | | | <u>1,932,980</u> |
| BorgWarner, Inc. | 277 | 8,623 | <i>Building Products — 0.5%</i> | | |
| | | <u>35,093</u> | A O Smith Corp. | 145 | 12,020 |
| <i>Automobiles — 1.6%</i> | | | Allegion plc | 103 | 13,171 |
| Ford Motor Co. | 4,633 | 57,634 | Builders FirstSource, Inc.* | 145 | 28,301 |
| General Motors Co. | 1,614 | 66,142 | Carrier Global Corp. | 989 | 54,969 |
| Tesla, Inc.* | 3,258 | 657,725 | Johnson Controls International plc | 802 | 47,535 |
| | | <u>781,501</u> | Masco Corp. | 265 | 20,341 |
| <i>Banks — 3.3%</i> | | | Trane Technologies plc | 269 | 75,850 |
| Bank of America Corp. | 8,112 | 280,026 | | | <u>252,187</u> |
| Citigroup, Inc. | 2,255 | 125,130 | <i>Capital Markets — 2.9%</i> | | |
| Citizens Financial Group, Inc. | 549 | 17,233 | Ameriprise Financial, Inc. | 119 | 48,476 |
| Comerica, Inc. | 155 | 7,654 | Bank of New York Mellon Corp. (The) | 906 | 50,818 |
| Fifth Third Bancorp | 802 | 27,541 | BlackRock, Inc. | 165 | 133,871 |
| Huntington Bancshares, Inc. | 1,706 | 22,246 | Blackstone, Inc. | 837 | 106,985 |
| JPMorgan Chase & Co. | 3,406 | 633,720 | Cboe Global Markets, Inc. | 124 | 23,808 |
| KeyCorp | 1,103 | 15,740 | Charles Schwab Corp. (The) | 1,753 | 117,065 |
| M&T Bank Corp. | 196 | 27,389 | CME Group, Inc. | 424 | 93,428 |
| PNC Financial Services Group, Inc. (The) | 469 | 69,037 | FactSet Research Systems, Inc. | 45 | 20,816 |
| Regions Financial Corp. | 1,096 | 20,418 | Franklin Resources, Inc. | 332 | 9,113 |
| Truist Financial Corp. | 1,571 | 54,954 | Goldman Sachs Group, Inc. (The) | 384 | 149,395 |
| US Bancorp | 1,834 | 76,955 | Intercontinental Exchange, Inc. | 674 | 93,295 |
| Wells Fargo & Co. | 4,279 | 237,870 | Invesco Ltd. | 530 | 8,167 |
| Zions Bancorp NA | 175 | 6,900 | MarketAxess Holdings, Inc. | 45 | 9,604 |
| | | <u>1,622,813</u> | Moody's Corp. | 185 | 70,193 |
| <i>Beverages — 1.4%</i> | | | Morgan Stanley | 1,489 | 128,114 |
| Brown-Forman Corp., Class B | 216 | 13,010 | MSCI, Inc., Class A | 93 | 52,170 |
| Coca-Cola Co. (The) | 4,584 | 275,132 | Nasdaq, Inc. | 401 | 22,536 |
| | | | Northern Trust Corp. | 244 | 20,040 |
| | | | Raymond James Financial, Inc. | 221 | 26,591 |

| Investments | Shares | Value | Investments | Shares | Value |
|--|--------|------------|--|--------|------------|
| Common Stocks (continued) | | | Common Stocks (continued) | | |
| S&P Global, Inc. | 382 | \$ 163,641 | <i>Consumer Staples Distribution & Retail — 1.9%</i> | | |
| State Street Corp. | 364 | 26,838 | Costco Wholesale Corp. | 522 | \$ 388,311 |
| T. Rowe Price Group, Inc. | 263 | 29,811 | Dollar General Corp. | 259 | 37,635 |
| | | 1,404,775 | Dollar Tree, Inc.* | 246 | 36,083 |
| <i>Chemicals — 1.6%</i> | | | Kroger Co. (The) | 780 | 38,696 |
| Air Products and Chemicals, Inc. | 262 | 61,318 | Sysco Corp. | 594 | 48,096 |
| Albemarle Corp. | 138 | 19,023 | Target Corp. | 544 | 83,188 |
| Celanese Corp., Class A | 118 | 17,932 | Walgreens Boots Alliance, Inc. | 845 | 17,965 |
| CF Industries Holdings, Inc. | 225 | 18,162 | Walmart, Inc. | 5,042 | 295,512 |
| Corteva, Inc. | 830 | 44,422 | | | 945,486 |
| Dow, Inc. | 826 | 46,157 | <i>Containers & Packaging — 0.2%</i> | | |
| DuPont de Nemours, Inc. | 507 | 35,079 | Amcor plc | 1,703 | 15,429 |
| Eastman Chemical Co. | 140 | 12,284 | Avery Dennison Corp. | 95 | 20,570 |
| Ecolab, Inc. | 299 | 67,227 | Ball Corp. | 371 | 23,752 |
| FMC Corp. | 147 | 8,289 | International Paper Co. | 408 | 14,427 |
| International Flavors & Fragrances, Inc. | 301 | 22,726 | Packaging Corp. of America | 106 | 19,206 |
| Linde plc | 571 | 256,276 | Westrock Co. | 302 | 13,678 |
| LyondellBasell Industries NV, Class A | 302 | 30,285 | | | 107,062 |
| Mosaic Co. (The) | 385 | 11,997 | <i>Distributors — 0.1%</i> | | |
| PPG Industries, Inc. | 278 | 39,365 | Genuine Parts Co. | 165 | 24,628 |
| Sherwin-Williams Co. (The) | 277 | 91,972 | LKQ Corp. | 315 | 16,471 |
| | | 782,514 | Pool Corp. | 46 | 18,314 |
| <i>Commercial Services & Supplies — 0.6%</i> | | | | | 59,413 |
| Cintas Corp. | 102 | 64,118 | <i>Diversified Telecommunication Services — 0.7%</i> | | |
| Copart, Inc.* | 1,029 | 54,691 | AT&T, Inc. | 8,424 | 142,618 |
| Republic Services, Inc., Class A | 241 | 44,248 | Verizon Communications, Inc. | 4,953 | 198,219 |
| Rollins, Inc. | 331 | 14,587 | | | 340,837 |
| Veralto Corp. | 258 | 22,296 | <i>Electric Utilities — 1.5%</i> | | |
| Waste Management, Inc. | 432 | 88,841 | Alliant Energy Corp. | 301 | 14,373 |
| | | 288,781 | American Electric Power Co., Inc. | 620 | 52,818 |
| <i>Communications Equipment — 0.8%</i> | | | Constellation Energy Corp. | 376 | 63,337 |
| Arista Networks, Inc.* | 297 | 82,429 | Duke Energy Corp. | 908 | 83,382 |
| Cisco Systems, Inc. | 4,772 | 230,822 | Edison International | 452 | 30,745 |
| F5, Inc.* | 70 | 13,105 | Entergy Corp. | 249 | 25,291 |
| Juniper Networks, Inc. | 376 | 13,923 | Evergy, Inc. | 271 | 13,425 |
| Motorola Solutions, Inc. | 196 | 64,757 | Eversource Energy | 412 | 24,184 |
| | | 405,036 | Exelon Corp. | 1,173 | 42,040 |
| <i>Construction & Engineering — 0.1%</i> | | | FirstEnergy Corp. | 608 | 22,259 |
| Quanta Services, Inc. | 171 | 41,298 | NextEra Energy, Inc. | 2,417 | 133,394 |
| <i>Construction Materials — 0.2%</i> | | | NRG Energy, Inc. | 266 | 14,715 |
| Martin Marietta Materials, Inc. | 73 | 42,173 | PG&E Corp. | 2,514 | 41,959 |
| Vulcan Materials Co. | 157 | 41,738 | Pinnacle West Capital Corp. | 134 | 9,156 |
| | | 83,911 | PPL Corp. | 868 | 22,889 |
| <i>Consumer Finance — 0.5%</i> | | | Southern Co. (The) | 1,285 | 86,416 |
| American Express Co. | 678 | 148,767 | Xcel Energy, Inc. | 650 | 34,249 |
| Capital One Financial Corp. | 449 | 61,787 | | | 714,632 |
| Discover Financial Services | 295 | 35,607 | <i>Electrical Equipment — 0.7%</i> | | |
| Synchrony Financial | 488 | 20,154 | AMETEK, Inc. | 272 | 49,009 |
| | | 266,315 | Eaton Corp. plc | 470 | 135,830 |
| | | | Emerson Electric Co. | 672 | 71,803 |
| | | | Generac Holdings, Inc.* | 72 | 8,101 |
| | | | Hubbell, Inc., Class B | 63 | 23,982 |

| Investments | Shares | Value | Investments | Shares | Value |
|--|--------|-----------|--|--------|-----------|
| Common Stocks (continued) | | | Common Stocks (continued) | | |
| Rockwell Automation, Inc. | 135 | \$ 38,486 | <i>Gas Utilities — 0.0%(a)</i> | | |
| | | 327,211 | Atmos Energy Corp. | 175 | \$ 19,759 |
| <i>Electronic Equipment, Instruments & Components — 0.6%</i> | | | <i>Ground Transportation — 1.2%</i> | | |
| Amphenol Corp., Class A | 705 | 77,014 | CSX Corp. | 2,328 | 88,324 |
| CDW Corp. | 158 | 38,901 | JB Hunt Transport Services, Inc. | 96 | 19,806 |
| Corning, Inc. | 905 | 29,177 | Norfolk Southern Corp. | 266 | 67,399 |
| Jabil, Inc. | 151 | 21,758 | Old Dominion Freight Line, Inc. | 105 | 46,460 |
| Keysight Technologies, Inc.* | 209 | 32,249 | Uber Technologies, Inc.* | 2,425 | 192,788 |
| TE Connectivity Ltd. | 366 | 52,543 | Union Pacific Corp. | 718 | 182,149 |
| Teledyne Technologies, Inc.* | 56 | 23,927 | | | 596,926 |
| Trimble, Inc.* | 293 | 17,929 | <i>Health Care Equipment & Supplies — 2.7%</i> | | |
| Zebra Technologies Corp., Class A* | 61 | 17,048 | Abbott Laboratories | 2,045 | 242,619 |
| | | 310,546 | Align Technology, Inc.* | 84 | 25,403 |
| <i>Entertainment — 1.4%</i> | | | Baxter International, Inc. | 598 | 24,470 |
| Electronic Arts, Inc. | 288 | 40,170 | Becton Dickinson & Co. | 342 | 80,558 |
| Live Nation Entertainment, Inc.* | 167 | 16,196 | Boston Scientific Corp.* | 1,725 | 114,212 |
| Netflix, Inc.* | 516 | 311,107 | Cooper Cos., Inc. (The) | 233 | 21,809 |
| Take-Two Interactive Software, Inc.* | 186 | 27,329 | DENTSPLY SIRONA, Inc. | 250 | 8,170 |
| Walt Disney Co. (The) | 2,156 | 240,566 | Dexcom, Inc.* | 455 | 52,357 |
| Warner Bros Discovery, Inc.* | 2,615 | 22,986 | Edwards Lifesciences Corp.* | 715 | 60,682 |
| | | 658,354 | GE HealthCare Technologies, Inc. | 477 | 43,541 |
| <i>Financial Services — 4.5%</i> | | | Hologic, Inc.* | 289 | 21,328 |
| Berkshire Hathaway, Inc., Class B* | 2,144 | 877,753 | IDEXX Laboratories, Inc.* | 98 | 56,372 |
| Fidelity National Information Services, Inc. | 698 | 48,295 | Insulet Corp.* | 82 | 13,448 |
| Fiserv, Inc.* | 707 | 105,534 | Intuitive Surgical, Inc.* | 415 | 160,024 |
| FleetCor Technologies, Inc.* | 85 | 23,738 | Medtronic plc | 1,568 | 130,708 |
| Global Payments, Inc. | 307 | 39,818 | ResMed, Inc. | 173 | 30,054 |
| Jack Henry & Associates, Inc. | 86 | 14,944 | STERIS plc | 116 | 27,018 |
| Mastercard, Inc., Class A | 976 | 463,366 | Stryker Corp. | 398 | 138,930 |
| PayPal Holdings, Inc.* | 1,270 | 76,632 | Teleflex, Inc. | 55 | 12,253 |
| Visa, Inc., Class A | 1,878 | 530,798 | Zimmer Biomet Holdings, Inc. | 246 | 30,593 |
| | | 2,180,878 | | | 1,294,549 |
| <i>Food Products — 0.8%</i> | | | <i>Health Care Providers & Services — 2.7%</i> | | |
| Archer-Daniels-Midland Co. | 628 | 33,353 | Cardinal Health, Inc. | 290 | 32,474 |
| Bunge Global SA | 171 | 16,137 | Cencora, Inc. | 196 | 46,178 |
| Campbell Soup Co. | 231 | 9,850 | Centene Corp.* | 629 | 49,333 |
| Conagra Brands, Inc. | 563 | 15,809 | Cigna Group (The) | 345 | 115,968 |
| General Mills, Inc. | 685 | 43,963 | CVS Health Corp. | 1,513 | 112,522 |
| Hershey Co. (The) | 177 | 33,262 | DaVita, Inc.* | 63 | 7,999 |
| Hormel Foods Corp. | 341 | 12,044 | Elevance Health, Inc. | 277 | 138,846 |
| J M Smucker Co. (The) | 125 | 15,021 | HCA Healthcare, Inc. | 233 | 72,626 |
| Kellanova | 311 | 17,152 | Henry Schein, Inc.* | 154 | 11,776 |
| Kraft Heinz Co. (The) | 939 | 33,128 | Humana, Inc. | 145 | 50,797 |
| Lamb Weston Holdings, Inc. | 171 | 17,478 | Laboratory Corp. of America Holdings | 100 | 21,583 |
| McCormick & Co., Inc. (Non-Voting) | 296 | 20,383 | McKesson Corp. | 157 | 81,861 |
| Mondelez International, Inc., Class A | 1,603 | 117,131 | Molina Healthcare, Inc.* | 69 | 27,180 |
| Tyson Foods, Inc., Class A | 336 | 18,225 | Quest Diagnostics, Inc. | 132 | 16,486 |
| | | 402,936 | UnitedHealth Group, Inc. | 1,090 | 538,024 |
| | | | Universal Health Services, Inc., Class B | 72 | 12,028 |
| | | | | | 1,335,681 |

| Investments | Shares | Value | Investments | Shares | Value |
|--|--------|-----------|--|--------|-----------|
| Common Stocks (continued) | | | Common Stocks (continued) | | |
| <i>Health Care REITs — 0.2%</i> | | | <i>Industrial Conglomerates — 0.9%</i> | | |
| Healthpeak Properties, Inc., REIT | 819 | \$ 13,718 | 3M Co. | 651 | \$ 59,970 |
| Ventas, Inc., REIT | 474 | 20,046 | General Electric Co. | 1,282 | 201,133 |
| Welltower, Inc., REIT | 652 | 60,088 | Honeywell International, Inc. | 777 | 154,413 |
| | | 93,852 | | | 415,516 |
| <i>Hotel & Resort REITs — 0.0%(a)</i> | | | <i>Industrial REITs — 0.3%</i> | | |
| Host Hotels & Resorts, Inc., REIT | 831 | 17,235 | Prologis, Inc., REIT | 1,089 | 145,131 |
| <i>Hotels, Restaurants & Leisure — 2.2%</i> | | | <i>Insurance — 2.2%</i> | | |
| Airbnb, Inc., Class A* | 512 | 80,625 | Aflac, Inc. | 627 | 50,624 |
| Booking Holdings, Inc.* | 41 | 142,222 | Allstate Corp. (The) | 308 | 49,132 |
| Caesars Entertainment, Inc.* | 254 | 11,041 | American International Group, Inc. | 827 | 60,280 |
| Carnival Corp.* | 1,187 | 18,826 | Aon plc, Class A | 236 | 74,574 |
| Chipotle Mexican Grill, Inc., Class A* | 32 | 86,041 | Arch Capital Group Ltd.* | 440 | 38,540 |
| Darden Restaurants, Inc. | 142 | 24,241 | Arthur J Gallagher & Co. | 254 | 61,958 |
| Domino's Pizza, Inc. | 41 | 18,382 | Assurant, Inc. | 62 | 11,250 |
| Expedia Group, Inc.* | 157 | 21,481 | Brown & Brown, Inc. | 278 | 23,410 |
| Hilton Worldwide Holdings, Inc. | 302 | 61,705 | Chubb Ltd. | 481 | 121,053 |
| Las Vegas Sands Corp. | 435 | 23,716 | Cincinnati Financial Corp. | 185 | 21,090 |
| Marriott International, Inc., Class A | 291 | 72,712 | Everest Group Ltd. | 51 | 18,813 |
| McDonald's Corp. | 855 | 249,899 | Globe Life, Inc. | 101 | 12,820 |
| MGM Resorts International* | 322 | 13,936 | Hartford Financial Services Group, Inc. (The) | 354 | 33,927 |
| Norwegian Cruise Line Holdings Ltd.* | 501 | 9,714 | Loews Corp. | 216 | 16,228 |
| Royal Caribbean Cruises Ltd.* | 278 | 34,291 | Marsh & McLennan Cos., Inc. | 581 | 117,519 |
| Starbucks Corp. | 1,346 | 127,735 | MetLife, Inc. | 733 | 51,119 |
| Wynn Resorts Ltd. | 113 | 11,888 | Principal Financial Group, Inc. | 258 | 20,862 |
| Yum! Brands, Inc. | 330 | 45,679 | Progressive Corp. (The) | 689 | 130,607 |
| | | 1,054,134 | Prudential Financial, Inc. | 425 | 46,321 |
| <i>Household Durables — 0.4%</i> | | | Travelers Cos., Inc. (The) | 269 | 59,438 |
| DR Horton, Inc. | 355 | 53,051 | W R Berkley Corp. | 240 | 20,064 |
| Garmin Ltd. | 180 | 24,723 | Willis Towers Watson plc | 122 | 33,259 |
| Lennar Corp., Class A | 295 | 46,761 | | | 1,072,888 |
| Mohawk Industries, Inc.* | 62 | 7,354 | <i>Interactive Media & Services — 6.3%</i> | | |
| NVR, Inc.* | 4 | 30,502 | Alphabet, Inc., Class A* | 6,973 | 965,481 |
| PulteGroup, Inc. | 254 | 27,529 | Alphabet, Inc., Class C* | 5,868 | 820,229 |
| Whirlpool Corp. | 65 | 6,980 | Match Group, Inc.* | 320 | 11,533 |
| | | 196,900 | Meta Platforms, Inc., Class A | 2,615 | 1,281,690 |
| <i>Household Products — 1.3%</i> | | | | | 3,078,933 |
| Church & Dwight Co., Inc. | 290 | 29,035 | <i>IT Services — 1.3%</i> | | |
| Clorox Co. (The) | 146 | 22,383 | Accenture plc, Class A | 739 | 276,962 |
| Colgate-Palmolive Co. | 970 | 83,924 | Akamai Technologies, Inc.* | 178 | 19,744 |
| Kimberly-Clark Corp. | 398 | 48,226 | Cognizant Technology Solutions Corp., Class A | 591 | 46,701 |
| Procter & Gamble Co. (The) | 2,777 | 441,376 | EPAM Systems, Inc.* | 68 | 20,699 |
| | | 624,944 | Gartner, Inc.* | 92 | 42,832 |
| <i>Independent Power and Renewable Electricity Producers — 0.0%(a)</i> | | | International Business Machines Corp. | 1,076 | 199,092 |
| AES Corp. (The) | 789 | 11,993 | VeriSign, Inc.* | 105 | 20,505 |
| | | | | | 626,535 |
| | | | <i>Leisure Products — 0.0%(a)</i> | | |
| | | | Hasbro, Inc. | 154 | 7,745 |

| <u>Investments</u> | <u>Shares</u> | <u>Value</u> | <u>Investments</u> | <u>Shares</u> | <u>Value</u> |
|--|---------------|--------------|--|---------------|--------------|
| Common Stocks (continued) | | | Common Stocks (continued) | | |
| <i>Life Sciences Tools & Services — 1.5%</i> | | | Steel Dynamics, Inc. | | |
| | | | 179 | \$ | 23,954 |
| | | | | | 186,019 |
| Agilent Technologies, Inc. | 345 | \$ 47,389 | <i>Multi-Utilities — 0.6%</i> | | |
| Bio-Rad Laboratories, Inc., Class A* | 25 | 8,147 | Ameren Corp. | 310 | 22,069 |
| Bio-Techne Corp. | 186 | 13,684 | CenterPoint Energy, Inc. | 744 | 20,460 |
| Charles River Laboratories International, Inc.* | 60 | 15,251 | CMS Energy Corp. | 344 | 19,735 |
| Danaher Corp. | 775 | 196,184 | Consolidated Edison, Inc. | 407 | 35,495 |
| Illumina, Inc.* | 187 | 26,148 | Dominion Energy, Inc. | 986 | 47,161 |
| IQVIA Holdings, Inc.* | 216 | 53,387 | DTE Energy Co. | 243 | 26,329 |
| Mettler-Toledo International, Inc.* | 26 | 32,428 | NiSource, Inc. | 487 | 12,691 |
| Revvity, Inc. | 145 | 15,891 | Public Service Enterprise Group, Inc. | 587 | 36,629 |
| Thermo Fisher Scientific, Inc. | 455 | 259,432 | Sempra | 742 | 52,385 |
| Waters Corp.* | 70 | 23,619 | WEC Energy Group, Inc. | 372 | 29,198 |
| West Pharmaceutical Services, Inc. | 87 | 31,177 | | | 302,152 |
| | | 722,737 | <i>Office REITs — 0.1%</i> | | |
| <i>Machinery — 1.9%</i> | | | Alexandria Real Estate Equities, Inc., REIT | 184 | 22,950 |
| Caterpillar, Inc. | 601 | 200,710 | Boston Properties, Inc., REIT | 170 | 11,003 |
| Cummins, Inc. | 167 | 44,858 | | | 33,953 |
| Deere & Co. | 316 | 115,356 | <i>Passenger Airlines — 0.2%</i> | | |
| Dover Corp. | 165 | 27,288 | American Airlines Group, Inc.* | 770 | 12,074 |
| Fortive Corp. | 414 | 35,244 | Delta Air Lines, Inc. | 758 | 32,041 |
| IDEX Corp. | 89 | 20,995 | Southwest Airlines Co. | 702 | 24,057 |
| Illinois Tool Works, Inc. | 323 | 84,674 | United Airlines Holdings, Inc.* | 386 | 17,559 |
| Ingersoll Rand, Inc. | 477 | 43,564 | | | 85,731 |
| Nordson Corp. | 64 | 17,002 | <i>Personal Care Products — 0.2%</i> | | |
| Otis Worldwide Corp. | 482 | 45,935 | Estee Lauder Cos., Inc. (The), Class A | 274 | 40,711 |
| PACCAR, Inc. | 616 | 68,308 | Kenvue, Inc. | 2,031 | 38,589 |
| Parker-Hannifin Corp. | 151 | 80,853 | | | 79,300 |
| Pentair plc | 195 | 15,169 | <i>Pharmaceuticals — 4.1%</i> | | |
| Snap-on, Inc. | 62 | 17,091 | Bristol-Myers Squibb Co. | 2,397 | 121,648 |
| Stanley Black & Decker, Inc. | 181 | 16,161 | Catalent, Inc.* | 212 | 12,156 |
| Westinghouse Air Brake Technologies Corp. | 211 | 29,812 | Eli Lilly & Co. | 940 | 708,459 |
| Xylem, Inc. | 284 | 36,082 | Johnson & Johnson | 2,836 | 457,674 |
| | | 899,102 | Merck & Co., Inc. | 2,986 | 379,670 |
| <i>Media — 0.6%</i> | | | Pfizer, Inc. | 6,653 | 176,704 |
| Charter Communications, Inc., Class A* | 119 | 34,978 | Viatis, Inc. | 1,413 | 17,479 |
| Comcast Corp., Class A | 4,731 | 202,723 | Zoetis, Inc., Class A | 541 | 107,296 |
| Fox Corp., Class A | 291 | 8,669 | | | 1,981,086 |
| Fox Corp., Class B | 155 | 4,244 | <i>Professional Services — 0.7%</i> | | |
| Interpublic Group of Cos., Inc. (The) | 451 | 14,161 | Automatic Data Processing, Inc. | 485 | 121,798 |
| News Corp., Class A | 448 | 12,042 | Broadridge Financial Solutions, Inc. | 139 | 28,298 |
| News Corp., Class B | 135 | 3,779 | Dayforce, Inc.* | 184 | 12,836 |
| Omnicom Group, Inc. | 233 | 20,595 | Equifax, Inc. | 145 | 39,670 |
| Paramount Global, Class B(b) | 568 | 6,271 | Jacobs Solutions, Inc. | 148 | 21,704 |
| | | 307,462 | Leidos Holdings, Inc. | 162 | 20,713 |
| <i>Metals & Mining — 0.4%</i> | | | Paychex, Inc. | 379 | 46,473 |
| Freeport-McMoRan, Inc. | 1,689 | 63,861 | Paycom Software, Inc. | 58 | 10,579 |
| Newmont Corp. | 1,358 | 42,437 | Robert Half, Inc. | 125 | 10,050 |
| Nucor Corp. | 290 | 55,767 | | | |

| Investments | Shares | Value | Investments | Shares | Value |
|---|--------|-----------|--|--------|-----------|
| Common Stocks (continued) | | | Common Stocks (continued) | | |
| Verisk Analytics, Inc., Class A | 171 | \$ 41,365 | Fortinet, Inc.* | 751 | \$ 51,902 |
| | | 353,486 | Gen Digital, Inc. | 664 | 14,269 |
| <i>Real Estate Management & Development — 0.2%</i> | | | Intuit, Inc. | 330 | 218,754 |
| CBRE Group, Inc., Class A* | 359 | 32,989 | Microsoft Corp. | 8,757 | 3,622,246 |
| CoStar Group, Inc.* | 481 | 41,861 | Oracle Corp. | 1,872 | 209,065 |
| | | 74,850 | Palo Alto Networks, Inc.* | 366 | 113,661 |
| <i>Residential REITs — 0.3%</i> | | | PTC, Inc.* | 140 | 25,621 |
| AvalonBay Communities, Inc., REIT | 167 | 29,564 | Roper Technologies, Inc. | 126 | 68,636 |
| Camden Property Trust, REIT | 126 | 11,905 | Salesforce, Inc.* | 1,146 | 353,908 |
| Equity Residential, REIT | 407 | 24,505 | ServiceNow, Inc.* | 242 | 186,664 |
| Essex Property Trust, Inc., REIT | 76 | 17,586 | Synopsys, Inc.* | 179 | 102,698 |
| Invitation Homes, Inc., REIT | 678 | 23,099 | Tyler Technologies, Inc.* | 50 | 21,857 |
| Mid-America Apartment Communities, Inc., REIT | 137 | 17,218 | | | 5,523,269 |
| UDR, Inc., REIT | 357 | 12,674 | <i>Specialized REITs — 1.1%</i> | | |
| | | 136,551 | American Tower Corp., REIT | 549 | 109,174 |
| <i>Retail REITs — 0.3%</i> | | | Crown Castle, Inc., REIT | 511 | 56,179 |
| Federal Realty Investment Trust, REIT | 87 | 8,774 | Digital Realty Trust, Inc., REIT | 357 | 52,411 |
| Kimco Realty Corp., REIT | 784 | 15,492 | Equinix, Inc., REIT | 111 | 98,659 |
| Realty Income Corp., REIT | 980 | 51,068 | Extra Space Storage, Inc., REIT | 249 | 35,102 |
| Regency Centers Corp., REIT | 194 | 12,018 | Iron Mountain, Inc., REIT | 344 | 27,052 |
| Simon Property Group, Inc., REIT | 384 | 56,886 | Public Storage, REIT | 186 | 52,800 |
| | | 144,238 | SBA Communications Corp., Class A, REIT | 127 | 26,572 |
| <i>Semiconductors & Semiconductor Equipment — 10.1%</i> | | | VICI Properties, Inc., Class A, REIT | 1,219 | 36,485 |
| Advanced Micro Devices, Inc.* | 1,904 | 366,577 | Weyerhaeuser Co., REIT | 860 | 29,567 |
| Analog Devices, Inc. | 587 | 112,598 | | | 524,001 |
| Applied Materials, Inc. | 986 | 198,797 | <i>Specialty Retail — 2.2%</i> | | |
| Broadcom, Inc. | 517 | 672,353 | AutoZone, Inc.* | 21 | 63,126 |
| Enphase Energy, Inc.* | 161 | 20,449 | Bath & Body Works, Inc. | 268 | 12,248 |
| First Solar, Inc.* | 126 | 19,390 | Best Buy Co., Inc. | 228 | 18,441 |
| Intel Corp. | 4,967 | 213,830 | CarMax, Inc.* | 187 | 14,773 |
| KLA Corp. | 160 | 109,168 | Home Depot, Inc. (The) | 1,178 | 448,358 |
| Lam Research Corp. | 155 | 145,429 | Lowe's Cos., Inc. | 680 | 163,656 |
| Microchip Technology, Inc. | 637 | 53,597 | O'Reilly Automotive, Inc.* | 70 | 76,119 |
| Micron Technology, Inc. | 1,294 | 117,249 | Ross Stores, Inc. | 399 | 59,435 |
| Monolithic Power Systems, Inc. | 56 | 40,322 | TJX Cos., Inc. (The) | 1,348 | 133,641 |
| NVIDIA Corp. | 2,910 | 2,302,159 | Tractor Supply Co. | 127 | 32,299 |
| NXP Semiconductors NV | 304 | 75,918 | Ulta Beauty, Inc.* | 58 | 31,816 |
| ON Semiconductor Corp.* | 507 | 40,013 | | | 1,053,912 |
| Qorvo, Inc.* | 115 | 13,173 | <i>Technology Hardware, Storage & Peripherals — 6.6%</i> | | |
| QUALCOMM, Inc. | 1,311 | 206,863 | Apple, Inc. | 17,225 | 3,113,419 |
| Skyworks Solutions, Inc. | 188 | 19,725 | Hewlett Packard Enterprise Co. | 1,511 | 23,013 |
| Teradyne, Inc. | 180 | 18,646 | HP, Inc. | 1,025 | 29,038 |
| Texas Instruments, Inc. | 1,070 | 179,043 | NetApp, Inc. | 246 | 21,923 |
| | | 4,925,299 | Seagate Technology Holdings plc | 229 | 21,308 |
| <i>Software — 11.4%</i> | | | Western Digital Corp.* | 382 | 22,718 |
| Adobe, Inc.* | 536 | 300,311 | | | 3,231,419 |
| ANSYS, Inc.* | 102 | 34,085 | <i>Textiles, Apparel & Luxury Goods — 0.5%</i> | | |
| Autodesk, Inc.* | 252 | 65,059 | Lululemon Athletica, Inc.* | 136 | 63,524 |
| Cadence Design Systems, Inc.* | 321 | 97,706 | NIKE, Inc., Class B | 1,442 | 149,867 |
| Fair Isaac Corp.* | 29 | 36,827 | Ralph Lauren Corp., Class A | 47 | 8,738 |
| | | | Tapestry, Inc. | 270 | 12,833 |
| | | | VF Corp. | 389 | 6,357 |
| | | | | | 241,319 |

| Investments | Shares | Value |
|--|--------|--------------------------|
| Common Stocks (continued) | | |
| <i>Tobacco — 0.5%</i> | | |
| Altria Group, Inc. | 2,084 | \$ 85,256 |
| Philip Morris International, Inc. | 1,829 | 164,537 |
| | | <u>249,793</u> |
| <i>Trading Companies & Distributors — 0.3%</i> | | |
| Fastenal Co. | 673 | 49,136 |
| United Rentals, Inc. | 80 | 55,461 |
| WW Grainger, Inc. | 52 | 50,620 |
| | | <u>155,217</u> |
| <i>Water Utilities — 0.1%</i> | | |
| American Water Works Co., Inc. | 229 | 27,146 |
| <i>Wireless Telecommunication Services — 0.2%</i> | | |
| T-Mobile US, Inc. | 600 | 97,980 |
| Total Common Stocks (Cost \$39,808,075) | | <u><u>48,546,206</u></u> |

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

| | | |
|---|-----------------------------|-------|
| Invesco Government & Agency Portfolio, Institutional Class 5.25% (d) (Cost \$6,521) | 6,521 | 6,521 |
| | Principal Amount | |

Short-Term Investments — 0.0%(a)**Repurchase Agreements (e) — 0.0%(a)**

| | | |
|---|-----------|--------|
| Repurchase Agreements with various counterparties, rates 5.2% - 5.3%, dated 2/29/2024, due 3/1/2024, total to be received \$20,770 (Cost \$20,767) | \$ 20,767 | 20,767 |
|---|-----------|--------|

Total Investments — 99.9%
(Cost \$39,835,363) 48,573,494

Other assets less liabilities — 0.1% 43,108

Net Assets — 100.0% \$ 48,616,602

* Non-income producing security.

- (a) Represents less than 0.05% of net assets.
- (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 \$6,260, collateralized in the form of cash with a value of \$6,521 that was reinvested in the securities shown in the Securities Lending Reinvestment section of the Schedule of Portfolio Investments.
- (c) The security was purchased with cash collateral held from securities on loan at February 29, 2024. The total value of securities purchased was \$6,521.
- (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.

Abbreviations

REIT Real Estate Investment Trust

| <u>Investments</u> | <u>Shares</u> | <u>Value</u> | <u>Investments</u> | <u>Shares</u> | <u>Value</u> |
|--|---------------|--------------|--|---------------|--------------|
| Common Stocks — 99.9% | | | Common Stocks (continued) | | |
| <i>Aerospace & Defense — 1.8%</i> | | | <i>Broadline Retail — 4.5%</i> | | |
| Axon Enterprise, Inc.* | 110 | \$ 33,811 | Amazon.com, Inc.* | 14,171 | \$ 2,504,866 |
| Boeing Co. (The)* | 886 | 180,496 | eBay, Inc. | 809 | 38,250 |
| General Dynamics Corp. | 353 | 96,457 | Etsy, Inc.* | 187 | 13,406 |
| Howmet Aerospace, Inc. | 609 | 40,529 | | | 2,556,522 |
| Huntington Ingalls Industries, Inc. | 62 | 18,080 | <i>Building Products — 0.6%</i> | | |
| L3Harris Technologies, Inc. | 295 | 62,440 | A O Smith Corp. | 191 | 15,834 |
| Lockheed Martin Corp. | 344 | 147,315 | Allegion plc | 137 | 17,518 |
| Northrop Grumman Corp. | 221 | 101,885 | Builders FirstSource, Inc.* | 192 | 37,475 |
| RTX Corp. | 2,241 | 200,950 | Carrier Global Corp. | 1,307 | 72,643 |
| Textron, Inc. | 305 | 27,166 | Johnson Controls International plc | 1,060 | 62,826 |
| TransDigm Group, Inc. | 86 | 101,286 | Masco Corp. | 350 | 26,866 |
| | | 1,010,415 | Trane Technologies plc | 356 | 100,381 |
| <i>Air Freight & Logistics — 0.5%</i> | | | | | 333,543 |
| CH Robinson Worldwide, Inc. | 182 | 13,483 | <i>Chemicals — 1.8%</i> | | |
| Expeditors International of Washington, Inc. | 227 | 27,149 | Air Products and Chemicals, Inc. | 346 | 80,978 |
| FedEx Corp. | 360 | 89,629 | Albemarle Corp. | 183 | 25,226 |
| United Parcel Service, Inc., Class B | 1,127 | 167,089 | Celanese Corp., Class A | 156 | 23,707 |
| | | 297,350 | CF Industries Holdings, Inc. | 298 | 24,055 |
| <i>Automobile Components — 0.1%</i> | | | Corteva, Inc. | 1,098 | 58,765 |
| Aptiv plc* | 441 | 35,055 | Dow, Inc. | 1,093 | 61,077 |
| BorgWarner, Inc. | 366 | 11,394 | DuPont de Nemours, Inc. | 670 | 46,357 |
| | | 46,449 | Eastman Chemical Co. | 185 | 16,232 |
| <i>Automobiles — 1.8%</i> | | | Ecolab, Inc. | 395 | 88,812 |
| Ford Motor Co. | 6,127 | 76,220 | FMC Corp. | 194 | 10,940 |
| General Motors Co. | 2,134 | 87,451 | International Flavors & Fragrances, Inc. | 398 | 30,049 |
| Tesla, Inc.* | 4,309 | 869,901 | Linde plc | 756 | 339,308 |
| | | 1,033,572 | LyondellBasell Industries NV, Class A | 399 | 40,012 |
| <i>Beverages — 1.6%</i> | | | Mosaic Co. (The) | 509 | 15,860 |
| Brown-Forman Corp., Class B | 285 | 17,166 | PPG Industries, Inc. | 367 | 51,967 |
| Coca-Cola Co. (The) | 6,063 | 363,901 | Sherwin-Williams Co. (The) | 367 | 121,855 |
| Constellation Brands, Inc., Class A | 252 | 62,627 | | | 1,035,200 |
| Keurig Dr Pepper, Inc. | 1,569 | 46,929 | <i>Commercial Services & Supplies — 0.7%</i> | | |
| Molson Coors Beverage Co., Class B | 289 | 18,039 | Cintas Corp. | 135 | 84,862 |
| Monster Beverage Corp.* | 1,151 | 68,024 | Copart, Inc.* | 1,361 | 72,337 |
| PepsiCo, Inc. | 2,142 | 354,158 | Republic Services, Inc., Class A | 319 | 58,568 |
| | | 930,844 | Rollins, Inc. | 437 | 19,259 |
| <i>Biotechnology — 2.3%</i> | | | Veralto Corp. | 342 | 29,556 |
| AbbVie, Inc. | 2,751 | 484,314 | Waste Management, Inc. | 571 | 117,426 |
| Amgen, Inc. | 834 | 228,374 | | | 382,008 |
| Biogen, Inc.* | 226 | 49,040 | <i>Communications Equipment — 1.0%</i> | | |
| Gilead Sciences, Inc. | 1,942 | 140,018 | Arista Networks, Inc.* | 393 | 109,073 |
| Incyte Corp.* | 290 | 16,924 | Cisco Systems, Inc. | 6,311 | 305,263 |
| Moderna, Inc.* | 517 | 47,688 | F5, Inc.* | 93 | 17,412 |
| Regeneron Pharmaceuticals, Inc.* | 167 | 161,337 | Juniper Networks, Inc. | 497 | 18,404 |
| Vertex Pharmaceuticals, Inc.* | 402 | 169,138 | Motorola Solutions, Inc. | 259 | 85,571 |
| | | 1,296,833 | | | 535,723 |
| | | | <i>Construction & Engineering — 0.1%</i> | | |
| | | | Quanta Services, Inc. | 226 | 54,581 |

| Investments | Shares | Value | Investments | Shares | Value |
|--|--------|-----------|--|--------|-----------|
| Common Stocks (continued) | | | Common Stocks (continued) | | |
| <i>Construction Materials — 0.2%</i> | | | <i>Electrical Equipment — 0.8%</i> | | |
| Martin Marietta Materials, Inc. | 96 | \$ 55,460 | AMETEK, Inc. | 360 | \$ 64,865 |
| Vulcan Materials Co. | 207 | 55,031 | Eaton Corp. plc | 622 | 179,758 |
| | | 110,491 | Emerson Electric Co. | 888 | 94,883 |
| <i>Consumer Staples Distribution & Retail — 2.2%</i> | | | Generac Holdings, Inc.* | 96 | 10,801 |
| Costco Wholesale Corp. | 690 | 513,284 | Hubbell, Inc., Class B | 84 | 31,976 |
| Dollar General Corp. | 342 | 49,696 | Rockwell Automation, Inc. | 179 | 51,029 |
| Dollar Tree, Inc.* | 326 | 47,818 | | | 433,312 |
| Kroger Co. (The) | 1,031 | 51,148 | <i>Electronic Equipment, Instruments & Components — 0.7%</i> | | |
| Sysco Corp. | 786 | 63,642 | Amphenol Corp., Class A | 932 | 101,812 |
| Target Corp. | 719 | 109,950 | CDW Corp. | 209 | 51,458 |
| Walgreens Boots Alliance, Inc. | 1,117 | 23,747 | Corning, Inc. | 1,196 | 38,559 |
| Walmart, Inc. | 6,668 | 390,812 | Jabil, Inc. | 199 | 28,674 |
| | | 1,250,097 | Keysight Technologies, Inc.* | 277 | 42,741 |
| <i>Containers & Packaging — 0.3%</i> | | | TE Connectivity Ltd. | 484 | 69,483 |
| Arcor plc | 2,252 | 20,403 | Teledyne Technologies, Inc.* | 74 | 31,618 |
| Avery Dennison Corp. | 125 | 27,066 | Trimble, Inc.* | 388 | 23,742 |
| Ball Corp. | 491 | 31,434 | Zebra Technologies Corp., Class A* | 80 | 22,358 |
| International Paper Co. | 539 | 19,059 | | | 410,445 |
| Packaging Corp. of America | 140 | 25,367 | <i>Energy Equipment & Services — 0.4%</i> | | |
| Westrock Co. | 400 | 18,116 | Baker Hughes Co., Class A | 1,568 | 46,397 |
| | | 141,445 | Halliburton Co. | 1,395 | 48,923 |
| <i>Distributors — 0.1%</i> | | | Schlumberger NV | 2,226 | 107,582 |
| Genuine Parts Co. | 218 | 32,539 | | | 202,902 |
| LKQ Corp. | 417 | 21,805 | <i>Entertainment — 1.5%</i> | | |
| Pool Corp. | 60 | 23,887 | Electronic Arts, Inc. | 381 | 53,142 |
| | | 78,231 | Live Nation Entertainment, Inc.* | 221 | 21,432 |
| <i>Diversified Telecommunication Services — 0.8%</i> | | | Netflix, Inc.* | 682 | 411,191 |
| AT&T, Inc. | 11,141 | 188,617 | Take-Two Interactive Software, Inc.* | 246 | 36,145 |
| Verizon Communications, Inc. | 6,551 | 262,171 | Walt Disney Co. (The) | 2,851 | 318,115 |
| | | 450,788 | Warner Bros Discovery, Inc.* | 3,458 | 30,396 |
| <i>Electric Utilities — 1.7%</i> | | | | | 870,421 |
| Alliant Energy Corp. | 398 | 19,004 | <i>Food Products — 0.9%</i> | | |
| American Electric Power Co., Inc. | 819 | 69,771 | Archer-Daniels-Midland Co. | 831 | 44,134 |
| Constellation Energy Corp. | 498 | 83,888 | Bunge Global SA | 226 | 21,328 |
| Duke Energy Corp. | 1,201 | 110,288 | Campbell Soup Co. | 306 | 13,048 |
| Edison International | 597 | 40,608 | Conagra Brands, Inc. | 745 | 20,920 |
| Entergy Corp. | 330 | 33,518 | General Mills, Inc. | 906 | 58,147 |
| Evergy, Inc. | 358 | 17,735 | Hershey Co. (The) | 234 | 43,973 |
| Eversource Energy | 544 | 31,933 | Hormel Foods Corp. | 451 | 15,929 |
| Exelon Corp. | 1,551 | 55,588 | J M Smucker Co. (The) | 165 | 19,828 |
| FirstEnergy Corp. | 805 | 29,471 | Kellanova | 411 | 22,667 |
| NextEra Energy, Inc. | 3,197 | 176,442 | Kraft Heinz Co. (The) | 1,242 | 43,818 |
| NRG Energy, Inc. | 352 | 19,473 | Lamb Weston Holdings, Inc. | 226 | 23,099 |
| PG&E Corp. | 3,324 | 55,478 | McCormick & Co., Inc. (Non-Voting) | 392 | 26,993 |
| Pinnacle West Capital Corp. | 177 | 12,094 | Mondelez International, Inc., Class A | 2,120 | 154,908 |
| PPL Corp. | 1,149 | 30,299 | Tyson Foods, Inc., Class A | 444 | 24,083 |
| Southern Co. (The) | 1,699 | 114,258 | | | 532,875 |
| Xcel Energy, Inc. | 860 | 45,313 | | | |
| | | 945,161 | | | |

| Investments | Shares | Value | Investments | Shares | Value |
|--|--------|-----------|--|--------|------------|
| Common Stocks (continued) | | | Common Stocks (continued) | | |
| <i>Gas Utilities — 0.0%(a)</i> | | | <i>Hotels, Restaurants & Leisure — 2.5%</i> | | |
| Atmos Energy Corp. | 231 | \$ 26,082 | Airbnb, Inc., Class A* | 677 | \$ 106,607 |
| <i>Ground Transportation — 1.4%</i> | | | Booking Holdings, Inc.* | 54 | 187,317 |
| CSX Corp. | 3,079 | 116,817 | Caesars Entertainment, Inc.* | 336 | 14,606 |
| JB Hunt Transport Services, Inc. | 127 | 26,201 | Carnival Corp.* | 1,570 | 24,900 |
| Norfolk Southern Corp. | 352 | 89,190 | Chipotle Mexican Grill, Inc., Class A* | 43 | 115,617 |
| Old Dominion Freight Line, Inc. | 139 | 61,505 | Darden Restaurants, Inc. | 187 | 31,923 |
| Uber Technologies, Inc.* | 3,207 | 254,956 | Domino's Pizza, Inc. | 54 | 24,211 |
| Union Pacific Corp. | 950 | 241,006 | Expedia Group, Inc.* | 208 | 28,459 |
| | | 789,675 | Hilton Worldwide Holdings, Inc. | 400 | 81,728 |
| <i>Health Care Equipment & Supplies — 3.0%</i> | | | Las Vegas Sands Corp. | 575 | 31,349 |
| Abbott Laboratories | 2,704 | 320,802 | Marriott International, Inc., Class A | 384 | 95,950 |
| Align Technology, Inc.* | 111 | 33,569 | McDonald's Corp. | 1,130 | 330,276 |
| Baxter International, Inc. | 791 | 32,368 | MGM Resorts International* | 426 | 18,437 |
| Becton Dickinson & Co. | 452 | 106,469 | Norwegian Cruise Line Holdings Ltd.* | 663 | 12,856 |
| Boston Scientific Corp.* | 2,282 | 151,091 | Royal Caribbean Cruises Ltd.* | 367 | 45,269 |
| Cooper Cos., Inc. (The) | 309 | 28,922 | Starbucks Corp. | 1,780 | 168,922 |
| DENTSPLY SIRONA, Inc. | 330 | 10,784 | Wynn Resorts Ltd. | 150 | 15,780 |
| Dexcom, Inc.* | 602 | 69,272 | Yum! Brands, Inc. | 437 | 60,490 |
| Edwards Lifesciences Corp.* | 945 | 80,202 | | | 1,394,697 |
| GE HealthCare Technologies, Inc. | 631 | 57,598 | <i>Household Durables — 0.5%</i> | | |
| Hologic, Inc.* | 382 | 28,192 | DR Horton, Inc. | 470 | 70,237 |
| IDEXX Laboratories, Inc.* | 129 | 74,205 | Garmin Ltd. | 239 | 32,826 |
| Insulet Corp.* | 109 | 17,876 | Lennar Corp., Class A | 390 | 61,819 |
| Intuitive Surgical, Inc.* | 549 | 211,694 | Mohawk Industries, Inc.* | 82 | 9,727 |
| Medtronic plc | 2,073 | 172,805 | NVR, Inc.* | 5 | 38,128 |
| ResMed, Inc. | 229 | 39,782 | PulteGroup, Inc. | 336 | 36,416 |
| STERIS plc | 154 | 35,868 | Whirlpool Corp. | 85 | 9,128 |
| Stryker Corp. | 527 | 183,960 | | | 258,281 |
| Teleflex, Inc. | 73 | 16,264 | <i>Household Products — 1.5%</i> | | |
| Zimmer Biomet Holdings, Inc. | 326 | 40,541 | Church & Dwight Co., Inc. | 384 | 38,446 |
| | | 1,712,264 | Clorox Co. (The) | 193 | 29,589 |
| <i>Health Care Providers & Services — 3.1%</i> | | | Colgate-Palmolive Co. | 1,283 | 111,005 |
| Cardinal Health, Inc. | 384 | 43,000 | Kimberly-Clark Corp. | 527 | 63,856 |
| Cencora, Inc. | 260 | 61,256 | Procter & Gamble Co. (The) | 3,672 | 583,628 |
| Centene Corp.* | 832 | 65,254 | | | 826,524 |
| Cigna Group (The) | 456 | 153,280 | <i>Independent Power and Renewable Electricity Producers — 0.0%(a)</i> | | |
| CVS Health Corp. | 2,001 | 148,814 | AES Corp. (The) | 1,043 | 15,854 |
| DaVita, Inc.* | 84 | 10,665 | <i>Industrial Conglomerates — 1.0%</i> | | |
| Elevance Health, Inc. | 366 | 183,458 | 3M Co. | 861 | 79,315 |
| HCA Healthcare, Inc. | 309 | 96,315 | General Electric Co. | 1,696 | 266,085 |
| Henry Schein, Inc.* | 203 | 15,523 | Honeywell International, Inc. | 1,027 | 204,096 |
| Humana, Inc. | 192 | 67,261 | | | 549,496 |
| Laboratory Corp. of America Holdings | 132 | 28,490 | <i>Interactive Media & Services — 7.2%</i> | | |
| McKesson Corp. | 207 | 107,932 | Alphabet, Inc., Class A* | 9,222 | 1,276,878 |
| Molina Healthcare, Inc.* | 91 | 35,846 | Alphabet, Inc., Class C* | 7,761 | 1,084,832 |
| Quest Diagnostics, Inc. | 175 | 21,856 | Match Group, Inc.* | 424 | 15,281 |
| UnitedHealth Group, Inc. | 1,441 | 711,278 | Meta Platforms, Inc., Class A | 3,459 | 1,695,360 |
| Universal Health Services, Inc., Class B | 95 | 15,871 | | | 4,072,351 |
| | | 1,766,099 | | | |

| <u>Investments</u> | <u>Shares</u> | <u>Value</u> | <u>Investments</u> | <u>Shares</u> | <u>Value</u> |
|--|---------------|--------------|---|---------------|--------------|
| Common Stocks (continued) | | | Common Stocks (continued) | | |
| <i>IT Services — 1.5%</i> | | | <i>Comcast Corp., Class A</i> | | |
| Accenture plc, Class A | 978 | \$ 366,535 | 6,257 | \$ | 268,113 |
| Akamai Technologies, Inc.* | 235 | 26,066 | Fox Corp., Class A | 385 | 11,469 |
| Cognizant Technology Solutions Corp., Class A | 781 | 61,714 | Fox Corp., Class B | 206 | 5,640 |
| EPAM Systems, Inc.* | 90 | 27,396 | Interpublic Group of Cos., Inc. (The) | 597 | 18,746 |
| Gartner, Inc.* | 121 | 56,333 | News Corp., Class A | 593 | 15,940 |
| International Business Machines Corp. | 1,423 | 263,298 | News Corp., Class B | 179 | 5,010 |
| VeriSign, Inc.* | 138 | 26,950 | Omnicom Group, Inc. | 308 | 27,224 |
| | | 828,292 | Paramount Global, Class B | 752 | 8,302 |
| | | | | | 406,591 |
| <i>Leisure Products — 0.0%(a)</i> | | | <i>Metals & Mining — 0.4%</i> | | |
| Hasbro, Inc. | 203 | 10,209 | Freeport-McMoRan, Inc. | 2,234 | 84,468 |
| | | | Newmont Corp. | 1,796 | 56,125 |
| <i>Life Sciences Tools & Services — 1.7%</i> | | | Nucor Corp. | 383 | 73,651 |
| Agilent Technologies, Inc. | 456 | 62,636 | Steel Dynamics, Inc. | 237 | 31,715 |
| Bio-Rad Laboratories, Inc., Class A* | 33 | 10,754 | | | 245,959 |
| Bio-Techne Corp. | 246 | 18,098 | <i>Multi-Utilities — 0.7%</i> | | |
| Charles River Laboratories International, Inc.* | 80 | 20,335 | Ameren Corp. | 410 | 29,188 |
| Danaher Corp. | 1,025 | 259,469 | CenterPoint Energy, Inc. | 984 | 27,060 |
| Illumina, Inc.* | 247 | 34,538 | CMS Energy Corp. | 455 | 26,103 |
| IQVIA Holdings, Inc.* | 285 | 70,441 | Consolidated Edison, Inc. | 538 | 46,919 |
| Mettler-Toledo International, Inc.* | 34 | 42,406 | Dominion Energy, Inc. | 1,304 | 62,370 |
| Revvity, Inc. | 192 | 21,041 | DTE Energy Co. | 321 | 34,780 |
| Thermo Fisher Scientific, Inc. | 602 | 343,248 | NiSource, Inc. | 644 | 16,783 |
| Waters Corp.* | 92 | 31,043 | Public Service Enterprise Group, Inc. | 776 | 48,423 |
| West Pharmaceutical Services, Inc. | 115 | 41,211 | Sempra | 981 | 69,259 |
| | | 955,220 | WEC Energy Group, Inc. | 492 | 38,617 |
| | | | | | 399,502 |
| <i>Machinery — 2.1%</i> | | | <i>Oil, Gas & Consumable Fuels — 4.0%</i> | | |
| Caterpillar, Inc. | 795 | 265,498 | APA Corp. | 478 | 14,240 |
| Cummins, Inc. | 221 | 59,363 | Chevron Corp. | 2,736 | 415,900 |
| Deere & Co. | 417 | 152,226 | ConocoPhillips | 1,850 | 208,199 |
| Dover Corp. | 218 | 36,053 | Coterra Energy, Inc. | 1,172 | 30,214 |
| Fortive Corp. | 548 | 46,651 | Devon Energy Corp. | 998 | 43,972 |
| IDEX Corp. | 118 | 27,836 | Diamondback Energy, Inc. | 279 | 50,923 |
| Illinois Tool Works, Inc. | 427 | 111,938 | EOG Resources, Inc. | 909 | 104,044 |
| Ingersoll Rand, Inc. | 631 | 57,629 | EQT Corp. | 641 | 23,813 |
| Nordson Corp. | 84 | 22,315 | Exxon Mobil Corp. | 6,242 | 652,414 |
| Otis Worldwide Corp. | 638 | 60,802 | Hess Corp. | 431 | 62,818 |
| PACCAR, Inc. | 815 | 90,375 | Kinder Morgan, Inc. | 3,013 | 52,396 |
| Parker-Hannifin Corp. | 200 | 107,090 | Marathon Oil Corp. | 912 | 22,116 |
| Pentair plc | 258 | 20,070 | Marathon Petroleum Corp. | 592 | 100,184 |
| Snap-on, Inc. | 82 | 22,604 | Occidental Petroleum Corp.(b) | 1,029 | 62,368 |
| Stanley Black & Decker, Inc. | 239 | 21,340 | ONEOK, Inc. | 908 | 68,209 |
| Westinghouse Air Brake Technologies Corp. | 279 | 39,420 | Phillips 66 | 686 | 97,762 |
| Xylem, Inc. | 376 | 47,771 | Pioneer Natural Resources Co. | 364 | 85,609 |
| | | 1,188,981 | Targa Resources Corp. | 347 | 34,089 |
| | | | Valero Energy Corp. | 530 | 74,974 |
| <i>Media — 0.7%</i> | | | Williams Cos., Inc. (The) | 1,896 | 68,142 |
| Charter Communications, Inc., Class A* | 157 | 46,147 | | | 2,272,386 |
| | | | <i>Passenger Airlines — 0.2%</i> | | |
| | | | American Airlines Group, Inc.* | 1,018 | 15,962 |
| | | | Delta Air Lines, Inc. | 1,003 | 42,397 |
| | | | Southwest Airlines Co. | 929 | 31,837 |

| <u>Investments</u> | <u>Shares</u> | <u>Value</u> | <u>Investments</u> | <u>Shares</u> | <u>Value</u> |
|---|---------------|--------------|--|---------------|--------------|
| Common Stocks (continued) | | | Common Stocks (continued) | | |
| United Airlines Holdings, Inc.* | 511 | \$ 23,245 | ANSYS, Inc.* | 135 | \$ 45,113 |
| | | 113,441 | Autodesk, Inc.* | 333 | 85,971 |
| <i>Personal Care Products — 0.2%</i> | | | Cadence Design Systems, Inc.* | 424 | 129,057 |
| Estee Lauder Cos., Inc. (The), Class A | 362 | 53,786 | Fair Isaac Corp.* | 39 | 49,527 |
| Kenvue, Inc. | 2,686 | 51,034 | Fortinet, Inc.* | 993 | 68,626 |
| | | 104,820 | Gen Digital, Inc. | 879 | 18,890 |
| <i>Pharmaceuticals — 4.6%</i> | | | Intuit, Inc. | 437 | 289,683 |
| Bristol-Myers Squibb Co. | 3,171 | 160,928 | Microsoft Corp. | 11,582 | 4,790,778 |
| Catalent, Inc.* | 281 | 16,113 | Oracle Corp. | 2,476 | 276,520 |
| Eli Lilly & Co. | 1,243 | 936,824 | Palo Alto Networks, Inc.* | 484 | 150,306 |
| Johnson & Johnson | 3,751 | 605,336 | PTC, Inc.* | 185 | 33,857 |
| Merck & Co., Inc. | 3,948 | 501,988 | Roper Technologies, Inc. | 166 | 90,425 |
| Pfizer, Inc. | 8,798 | 233,675 | Salesforce, Inc.* | 1,516 | 468,171 |
| Viatis, Inc. | 1,869 | 23,120 | ServiceNow, Inc.* | 319 | 246,057 |
| Zoetis, Inc., Class A | 715 | 141,806 | Synopsys, Inc.* | 237 | 135,974 |
| | | 2,619,790 | Tyler Technologies, Inc.* | 66 | 28,851 |
| <i>Professional Services — 0.8%</i> | | | | | 7,305,045 |
| Automatic Data Processing, Inc. | 641 | 160,974 | <i>Specialty Retail — 2.5%</i> | | |
| Broadridge Financial Solutions, Inc. | 183 | 37,255 | AutoZone, Inc.* | 27 | 81,162 |
| Dayforce, Inc.* | 243 | 16,952 | Bath & Body Works, Inc. | 354 | 16,178 |
| Equifax, Inc. | 192 | 52,529 | Best Buy Co., Inc. | 302 | 24,426 |
| Jacobs Solutions, Inc. | 196 | 28,744 | CarMax, Inc.* | 247 | 19,513 |
| Leidos Holdings, Inc. | 214 | 27,362 | Home Depot, Inc. (The) | 1,558 | 592,990 |
| Paychex, Inc. | 501 | 61,433 | Lowe's Cos., Inc. | 899 | 216,362 |
| Paycom Software, Inc. | 76 | 13,862 | O'Reilly Automotive, Inc.* | 92 | 100,043 |
| Robert Half, Inc. | 165 | 13,266 | Ross Stores, Inc. | 528 | 78,651 |
| Verisk Analytics, Inc., Class A | 226 | 54,669 | TJX Cos., Inc. (The) | 1,783 | 176,767 |
| | | 467,046 | Tractor Supply Co. | 168 | 42,726 |
| <i>Semiconductors & Semiconductor Equipment — 11.5%</i> | | | Ulta Beauty, Inc.* | 77 | 42,239 |
| Advanced Micro Devices, Inc.* | 2,518 | 484,791 | | | 1,391,057 |
| Analog Devices, Inc. | 776 | 148,852 | <i>Technology Hardware, Storage & Peripherals — 7.6%</i> | | |
| Applied Materials, Inc. | 1,304 | 262,913 | Apple, Inc. | 22,780 | 4,117,485 |
| Broadcom, Inc. | 684 | 889,535 | Hewlett Packard Enterprise Co. | 1,999 | 30,445 |
| Enphase Energy, Inc.* | 213 | 27,053 | HP, Inc. | 1,355 | 38,387 |
| First Solar, Inc.* | 166 | 25,546 | NetApp, Inc. | 325 | 28,964 |
| Intel Corp. | 6,569 | 282,795 | Seagate Technology Holdings plc | 303 | 28,194 |
| KLA Corp. | 212 | 144,648 | Western Digital Corp.* | 505 | 30,032 |
| Lam Research Corp. | 205 | 192,341 | | | 4,273,507 |
| Microchip Technology, Inc. | 843 | 70,930 | <i>Textiles, Apparel & Luxury Goods — 0.6%</i> | | |
| Micron Technology, Inc. | 1,711 | 155,034 | Lululemon Athletica, Inc.* | 179 | 83,609 |
| Monolithic Power Systems, Inc. | 75 | 54,003 | NIKE, Inc., Class B | 1,907 | 198,195 |
| NVIDIA Corp. | 3,849 | 3,045,021 | Ralph Lauren Corp., Class A | 62 | 11,527 |
| NXP Semiconductors NV | 402 | 100,391 | Tapestry, Inc. | 357 | 16,968 |
| ON Semiconductor Corp.* | 671 | 52,955 | VF Corp. | 515 | 8,415 |
| Qorvo, Inc.* | 152 | 17,412 | | | 318,714 |
| QUALCOMM, Inc. | 1,734 | 273,608 | <i>Tobacco — 0.6%</i> | | |
| Skyworks Solutions, Inc. | 248 | 26,020 | Altria Group, Inc. | 2,756 | 112,748 |
| Teradyne, Inc. | 238 | 24,654 | Philip Morris International, Inc. | 2,419 | 217,613 |
| Texas Instruments, Inc. | 1,415 | 236,772 | | | 330,361 |
| | | 6,515,274 | <i>Trading Companies & Distributors — 0.4%</i> | | |
| <i>Software — 12.9%</i> | | | Fastenal Co. | 890 | 64,979 |
| Adobe, Inc.* | 709 | 397,239 | United Rentals, Inc. | 106 | 73,486 |

| <u>Investments</u> | <u>Shares</u> | <u>Value</u> |
|---|------------------|-----------------------------|
| Common Stocks (continued) | | |
| WW Grainger, Inc. | 69 | \$ 67,169 |
| | | <u>205,634</u> |
| <i>Water Utilities — 0.1%</i> | | |
| American Water Works Co., Inc. | 303 | 35,918 |
| <i>Wireless Telecommunication Services — 0.2%</i> | | |
| T-Mobile US, Inc. | 793 | 129,497 |
| Total Common Stocks | | <u>56,467,775</u> |
| (Cost \$47,504,373) | | |
| Securities Lending Reinvestments (c) — 0.1% | | |
| Investment Companies — 0.1% | | |
| Invesco Government & Agency Portfolio, Institutional Class 5.25% (d) (Cost \$60,455) | 60,455 | 60,455 |
| | <u>Principal</u> | |
| | <u>Amount</u> | |
| Short-Term Investments — 0.0%(a) | | |
| Repurchase Agreements (e) — 0.0%(a) | | |
| Repurchase Agreements with various counterparties, rates 5.2% - 5.3%, dated 2/29/2024, due 3/1/2024, total to be received \$19,357 (Cost \$19,354) | \$ 19,354 | <u>19,354</u> |
| Total Investments — 100.0% | | <u>56,547,584</u> |
| (Cost \$47,584,182) | | |
| Other assets less liabilities — 0.0%(a) | | <u>14,881</u> |
| Net Assets — 100.0% | | <u>\$ 56,562,465</u> |

* Non-income producing security.

(a) Represents less than 0.05% of net assets.

(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 \$59,580, collateralized in the form of cash with a value of \$60,455 that was reinvested in the securities shown in the Securities Lending Reinvestment section of the Schedule of Portfolio Investments.

(c) The security was purchased with cash collateral held from securities on loan at February 29, 2024. The total value of securities purchased was \$60,455.

(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.

| Investments | Shares | Value | Investments | Shares | Value |
|---|--------|-----------|--|--------|-----------|
| Common Stocks — 99.8% | | | Common Stocks (continued) | | |
| <i>Aerospace & Defense — 1.7%</i> | | | Constellation Brands, Inc., Class A | 86 | \$ 21,373 |
| Axon Enterprise, Inc.* | 37 | \$ 11,373 | Keurig Dr Pepper, Inc. | 536 | 16,032 |
| Boeing Co. (The)* | 303 | 61,727 | Molson Coors Beverage Co., Class B | 99 | 6,180 |
| General Dynamics Corp. | 121 | 33,063 | Monster Beverage Corp.* | 393 | 23,226 |
| Howmet Aerospace, Inc. | 208 | 13,842 | PepsiCo, Inc. | 732 | 121,029 |
| Huntington Ingalls Industries, Inc. | 21 | 6,124 | | | 317,983 |
| L3Harris Technologies, Inc. | 101 | 21,378 | <i>Broadline Retail — 4.4%</i> | | |
| Lockheed Martin Corp. | 118 | 50,532 | Amazon.com, Inc.* | 4,841 | 855,695 |
| Northrop Grumman Corp. | 75 | 34,577 | eBay, Inc. | 276 | 13,050 |
| RTX Corp. | 765 | 68,598 | Etsy, Inc.* | 64 | 4,588 |
| Textron, Inc. | 104 | 9,263 | | | 873,333 |
| TransDigm Group, Inc. | 29 | 34,154 | <i>Building Products — 0.6%</i> | | |
| | | 344,631 | A O Smith Corp. | 65 | 5,389 |
| <i>Air Freight & Logistics — 0.5%</i> | | | Allegion plc | 47 | 6,010 |
| CH Robinson Worldwide, Inc. | 62 | 4,593 | Builders FirstSource, Inc.* | 66 | 12,882 |
| Expeditors International of Washington, Inc. | 77 | 9,209 | Carrier Global Corp. | 447 | 24,844 |
| FedEx Corp. | 123 | 30,624 | Johnson Controls International plc | 362 | 21,456 |
| United Parcel Service, Inc., Class B | 385 | 57,080 | Masco Corp. | 120 | 9,211 |
| | | 101,506 | Trane Technologies plc | 122 | 34,400 |
| <i>Automobile Components — 0.1%</i> | | | | | 114,192 |
| Aptiv plc* | 151 | 12,003 | <i>Capital Markets — 3.2%</i> | | |
| BorgWarner, Inc. | 125 | 3,891 | Ameriprise Financial, Inc. | 54 | 21,997 |
| | | 15,894 | Bank of New York Mellon Corp. (The) | 409 | 22,941 |
| <i>Automobiles — 1.8%</i> | | | BlackRock, Inc. | 74 | 60,039 |
| Ford Motor Co. | 2,093 | 26,037 | Blackstone, Inc. | 378 | 48,316 |
| General Motors Co. | 729 | 29,875 | Cboe Global Markets, Inc. | 56 | 10,752 |
| Tesla, Inc.* | 1,472 | 297,167 | Charles Schwab Corp. (The) | 792 | 52,890 |
| | | 353,079 | CME Group, Inc. | 192 | 42,307 |
| <i>Banks — 3.7%</i> | | | FactSet Research Systems, Inc. | 20 | 9,252 |
| Bank of America Corp. | 3,665 | 126,516 | Franklin Resources, Inc. | 150 | 4,118 |
| Citigroup, Inc. | 1,019 | 56,544 | Goldman Sachs Group, Inc. (The) | 174 | 67,695 |
| Citizens Financial Group, Inc. | 248 | 7,785 | Intercontinental Exchange, Inc. | 305 | 42,218 |
| Comerica, Inc. | 70 | 3,457 | Invesco Ltd. | 239 | 3,683 |
| Fifth Third Bancorp | 363 | 12,465 | MarketAxess Holdings, Inc. | 20 | 4,268 |
| Huntington Bancshares, Inc. | 771 | 10,054 | Moody's Corp. | 84 | 31,871 |
| JPMorgan Chase & Co. | 1,539 | 286,346 | Morgan Stanley | 673 | 57,905 |
| KeyCorp | 498 | 7,106 | MSCI, Inc., Class A | 42 | 23,561 |
| M&T Bank Corp. | 88 | 12,297 | Nasdaq, Inc. | 181 | 10,172 |
| PNC Financial Services Group, Inc. (The) | 212 | 31,206 | Northern Trust Corp. | 110 | 9,034 |
| Regions Financial Corp. | 495 | 9,222 | Raymond James Financial, Inc. | 100 | 12,032 |
| Truist Financial Corp. | 710 | 24,836 | S&P Global, Inc. | 172 | 73,681 |
| US Bancorp | 829 | 34,785 | State Street Corp. | 164 | 12,092 |
| Wells Fargo & Co. | 1,933 | 107,456 | T. Rowe Price Group, Inc. | 119 | 13,489 |
| Zions Bancorp NA | 79 | 3,115 | | | 634,313 |
| | | 733,190 | <i>Chemicals — 1.8%</i> | | |
| <i>Beverages — 1.6%</i> | | | Air Products and Chemicals, Inc. | 118 | 27,617 |
| Brown-Forman Corp., Class B | 97 | 5,842 | Albemarle Corp. | 62 | 8,547 |
| Coca-Cola Co. (The) | 2,071 | 124,301 | Celanese Corp., Class A | 53 | 8,054 |
| | | | CF Industries Holdings, Inc. | 102 | 8,233 |
| | | | Corteva, Inc. | 375 | 20,070 |

| <u>Investments</u> | <u>Shares</u> | <u>Value</u> | <u>Investments</u> | <u>Shares</u> | <u>Value</u> |
|--|---------------|--------------|--|---------------|--------------|
| Common Stocks (continued) | | | Common Stocks (continued) | | |
| Dow, Inc. | 373 | \$ 20,843 | <i>Containers & Packaging — 0.2%</i> | | |
| DuPont de Nemours, Inc. | 229 | 15,844 | Amcors plc | 769 | \$ 6,967 |
| Eastman Chemical Co. | 63 | 5,528 | Avery Dennison Corp. | 43 | 9,311 |
| Ecolab, Inc. | 135 | 30,353 | Ball Corp. | 168 | 10,755 |
| FMC Corp. | 66 | 3,722 | International Paper Co. | 184 | 6,506 |
| International Flavors & Fragrances, Inc. | 136 | 10,268 | Packaging Corp. of America | 48 | 8,697 |
| Linde plc | 258 | 115,796 | Westrock Co. | 136 | 6,160 |
| LyondellBasell Industries NV, Class A | 136 | 13,638 | | | 48,396 |
| Mosaic Co. (The) | 174 | 5,422 | <i>Distributors — 0.1%</i> | | |
| PPG Industries, Inc. | 126 | 17,842 | Genuine Parts Co. | 75 | 11,194 |
| Sherwin-Williams Co. (The) | 125 | 41,504 | LKQ Corp. | 142 | 7,425 |
| | | 353,281 | Pool Corp. | 21 | 8,361 |
| <i>Commercial Services & Supplies — 0.7%</i> | | | | | 26,980 |
| Cintas Corp. | 46 | 28,916 | <i>Diversified Telecommunication Services — 0.8%</i> | | |
| Copart, Inc.* | 465 | 24,715 | AT&T, Inc. | 3,806 | 64,435 |
| Republic Services, Inc., Class A | 109 | 20,012 | Verizon Communications, Inc. | 2,238 | 89,565 |
| Rollins, Inc. | 149 | 6,567 | | | 154,000 |
| Veralto Corp. | 117 | 10,111 | <i>Electric Utilities — 1.6%</i> | | |
| Waste Management, Inc. | 195 | 40,102 | Alliant Energy Corp. | 136 | 6,494 |
| | | 130,423 | American Electric Power Co., Inc. | 280 | 23,853 |
| <i>Communications Equipment — 0.9%</i> | | | Constellation Energy Corp. | 170 | 28,637 |
| Arista Networks, Inc.* | 134 | 37,191 | Duke Energy Corp. | 410 | 37,650 |
| Cisco Systems, Inc. | 2,156 | 104,286 | Edison International | 204 | 13,876 |
| F5, Inc.* | 32 | 5,991 | Entergy Corp. | 113 | 11,477 |
| Juniper Networks, Inc. | 170 | 6,295 | Evergy, Inc. | 122 | 6,044 |
| Motorola Solutions, Inc. | 88 | 29,074 | Eversource Energy | 186 | 10,918 |
| | | 182,837 | Exelon Corp. | 530 | 18,995 |
| <i>Construction & Engineering — 0.1%</i> | | | FirstEnergy Corp. | 275 | 10,068 |
| Quanta Services, Inc. | 77 | 18,596 | NextEra Energy, Inc. | 1,092 | 60,268 |
| <i>Construction Materials — 0.2%</i> | | | NRG Energy, Inc. | 120 | 6,638 |
| Martin Marietta Materials, Inc. | 33 | 19,065 | PG&E Corp. | 1,136 | 18,960 |
| Vulcan Materials Co. | 71 | 18,875 | Pinnacle West Capital Corp. | 60 | 4,100 |
| | | 37,940 | PPL Corp. | 392 | 10,337 |
| <i>Consumer Finance — 0.6%</i> | | | Southern Co. (The) | 581 | 39,072 |
| American Express Co. | 306 | 67,142 | Xcel Energy, Inc. | 294 | 15,491 |
| Capital One Financial Corp. | 203 | 27,935 | | | 322,878 |
| Discover Financial Services | 133 | 16,053 | <i>Electrical Equipment — 0.7%</i> | | |
| Synchrony Financial | 220 | 9,086 | AMETEK, Inc. | 123 | 22,162 |
| | | 120,216 | Eaton Corp. plc | 213 | 61,557 |
| <i>Consumer Staples Distribution & Retail — 2.1%</i> | | | Emerson Electric Co. | 303 | 32,376 |
| Costco Wholesale Corp. | 236 | 175,558 | Generac Holdings, Inc.* | 33 | 3,713 |
| Dollar General Corp. | 117 | 17,001 | Hubbell, Inc., Class B | 29 | 11,039 |
| Dollar Tree, Inc.* | 111 | 16,282 | Rockwell Automation, Inc. | 61 | 17,390 |
| Kroger Co. (The) | 352 | 17,463 | | | 148,237 |
| Sysco Corp. | 268 | 21,700 | <i>Electronic Equipment, Instruments & Components — 0.7%</i> | | |
| Target Corp. | 246 | 37,618 | Amphenol Corp., Class A | 318 | 34,738 |
| Walgreens Boots Alliance, Inc. | 382 | 8,121 | CDW Corp. | 71 | 17,481 |
| Walmart, Inc. | 2,278 | 133,514 | Corning, Inc. | 409 | 13,186 |
| | | 427,257 | Jabil, Inc. | 68 | 9,798 |
| | | | Keysight Technologies, Inc.* | 95 | 14,659 |
| | | | TE Connectivity Ltd. | 165 | 23,687 |
| | | | Teledyne Technologies, Inc.* | 25 | 10,682 |

| Investments | Shares | Value | Investments | Shares | Value |
|---|--------|----------|---|--------|----------|
| Common Stocks (continued) | | | Common Stocks (continued) | | |
| Trimble, Inc.* | 132 | \$ 8,077 | JB Hunt Transport Services, Inc. | 43 | \$ 8,871 |
| Zebra Technologies Corp., Class A* | 27 | 7,546 | Norfolk Southern Corp. | 120 | 30,406 |
| | | 139,854 | Old Dominion Freight Line, Inc. | 48 | 21,239 |
| <i>Energy Equipment & Services — 0.3%</i> | | | Uber Technologies, Inc.* | 1,095 | 87,052 |
| Baker Hughes Co., Class A | 536 | 15,860 | Union Pacific Corp. | 324 | 82,196 |
| Halliburton Co. | 476 | 16,693 | | | 269,677 |
| Schlumberger NV | 760 | 36,731 | <i>Health Care REITs — 0.2%</i> | | |
| | | 69,284 | Healthpeak Properties, Inc., REIT | 374 | 6,265 |
| <i>Entertainment — 1.5%</i> | | | Ventas, Inc., REIT | 214 | 9,050 |
| Electronic Arts, Inc. | 130 | 18,132 | Welltower, Inc., REIT | 295 | 27,187 |
| Live Nation Entertainment, Inc.* | 76 | 7,371 | | | 42,502 |
| Netflix, Inc.* | 233 | 140,480 | <i>Hotel & Resort REITs — 0.0%(a)</i> | | |
| Take-Two Interactive Software, Inc.* | 84 | 12,342 | Host Hotels & Resorts, Inc., REIT | 376 | 7,798 |
| Walt Disney Co. (The) | 974 | 108,679 | <i>Hotels, Restaurants & Leisure — 2.4%</i> | | |
| Warner Bros Discovery, Inc.* | 1,181 | 10,381 | Airbnb, Inc., Class A* | 231 | 36,375 |
| | | 297,385 | Booking Holdings, Inc.* | 19 | 65,908 |
| <i>Financial Services — 4.9%</i> | | | Caesars Entertainment, Inc.* | 115 | 4,999 |
| Berkshire Hathaway, Inc., Class B* | 968 | 396,299 | Carnival Corp.* | 536 | 8,501 |
| Fidelity National Information Services, Inc. | 315 | 21,795 | Chipotle Mexican Grill, Inc., Class A* | 15 | 40,331 |
| Fiserv, Inc.* | 319 | 47,617 | Darden Restaurants, Inc. | 64 | 10,925 |
| FleetCor Technologies, Inc.* | 38 | 10,612 | Domino's Pizza, Inc. | 19 | 8,519 |
| Global Payments, Inc. | 139 | 18,029 | Expedia Group, Inc.* | 71 | 9,714 |
| Jack Henry & Associates, Inc. | 39 | 6,777 | Hilton Worldwide Holdings, Inc. | 137 | 27,992 |
| Mastercard, Inc., Class A | 441 | 209,369 | Las Vegas Sands Corp. | 196 | 10,686 |
| PayPal Holdings, Inc.* | 574 | 34,635 | Marriott International, Inc., Class A | 131 | 32,733 |
| Visa, Inc., Class A | 848 | 239,679 | McDonald's Corp. | 386 | 112,820 |
| | | 984,812 | MGM Resorts International* | 145 | 6,276 |
| <i>Food Products — 0.9%</i> | | | Norwegian Cruise Line Holdings Ltd.* | 226 | 4,382 |
| Archer-Daniels-Midland Co. | 284 | 15,083 | Royal Caribbean Cruises Ltd.* | 125 | 15,419 |
| Bunge Global SA | 77 | 7,267 | Starbucks Corp. | 608 | 57,699 |
| Campbell Soup Co. | 105 | 4,477 | Wynn Resorts Ltd. | 51 | 5,365 |
| Conagra Brands, Inc. | 254 | 7,132 | Yum! Brands, Inc. | 149 | 20,625 |
| General Mills, Inc. | 309 | 19,832 | | | 479,269 |
| Hershey Co. (The) | 80 | 15,034 | <i>Household Durables — 0.5%</i> | | |
| Hormel Foods Corp. | 154 | 5,439 | DR Horton, Inc. | 160 | 23,911 |
| J M Smucker Co. (The) | 56 | 6,730 | Garmin Ltd. | 81 | 11,125 |
| Kellanova | 140 | 7,721 | Lennar Corp., Class A | 133 | 21,082 |
| Kraft Heinz Co. (The) | 424 | 14,959 | Mohawk Industries, Inc.* | 28 | 3,321 |
| Lamb Weston Holdings, Inc. | 77 | 7,870 | NVR, Inc.* | 2 | 15,251 |
| McCormick & Co., Inc. (Non-Voting) | 134 | 9,227 | PulteGroup, Inc. | 115 | 12,464 |
| Mondelez International, Inc., Class A | 724 | 52,903 | Whirlpool Corp. | 29 | 3,114 |
| Tyson Foods, Inc., Class A | 152 | 8,244 | | | 90,268 |
| | | 181,918 | <i>Household Products — 1.4%</i> | | |
| <i>Gas Utilities — 0.0%(a)</i> | | | Church & Dwight Co., Inc. | 131 | 13,116 |
| Atmos Energy Corp. | 79 | 8,920 | Clorox Co. (The) | 66 | 10,118 |
| <i>Ground Transportation — 1.4%</i> | | | Colgate-Palmolive Co. | 438 | 37,896 |
| CSX Corp. | 1,052 | 39,913 | Kimberly-Clark Corp. | 180 | 21,810 |
| | | | Procter & Gamble Co. (The) | 1,255 | 199,470 |
| | | | | | 282,410 |

| Investments | Shares | Value | Investments | Shares | Value |
|--|--------|-----------|---|--------|----------|
| Common Stocks (continued) | | | Common Stocks (continued) | | |
| <i>Independent Power and Renewable Electricity Producers — 0.0%(a)</i> | | | <i>Leisure Products — 0.0%(a)</i> | | |
| AES Corp. (The) | 356 | \$ 5,411 | Hasbro, Inc. | 69 | \$ 3,470 |
| <i>Industrial Conglomerates — 0.9%</i> | | | <i>Machinery — 2.0%</i> | | |
| 3M Co. | 294 | 27,083 | Caterpillar, Inc. | 272 | 90,837 |
| General Electric Co. | 579 | 90,840 | Cummins, Inc. | 75 | 20,146 |
| Honeywell International, Inc. | 351 | 69,754 | Deere & Co. | 143 | 52,202 |
| | | 187,677 | Dover Corp. | 74 | 12,238 |
| <i>Industrial REITs — 0.3%</i> | | | Fortive Corp. | 187 | 15,919 |
| Prologis, Inc., REIT | 492 | 65,569 | IDEX Corp. | 40 | 9,436 |
| <i>Insurance — 2.4%</i> | | | Illinois Tool Works, Inc. | 146 | 38,274 |
| Aflac, Inc. | 283 | 22,849 | Ingersoll Rand, Inc. | 215 | 19,636 |
| Allstate Corp. (The) | 139 | 22,173 | Nordson Corp. | 29 | 7,704 |
| American International Group, Inc. | 374 | 27,261 | Otis Worldwide Corp. | 218 | 20,775 |
| Aon plc, Class A | 107 | 33,811 | PACCAR, Inc. | 278 | 30,827 |
| Arch Capital Group Ltd.* | 199 | 17,430 | Parker-Hannifin Corp. | 68 | 36,411 |
| Arthur J Gallagher & Co. | 115 | 28,052 | Pentair plc | 88 | 6,846 |
| Assurant, Inc. | 28 | 5,081 | Snap-on, Inc. | 28 | 7,718 |
| Brown & Brown, Inc. | 126 | 10,610 | Stanley Black & Decker, Inc. | 82 | 7,322 |
| Chubb Ltd. | 217 | 54,612 | Westinghouse Air Brake Technologies Corp. | 95 | 13,423 |
| Cincinnati Financial Corp. | 84 | 9,576 | Xylem, Inc. | 128 | 16,262 |
| Everest Group Ltd. | 23 | 8,484 | | | 405,976 |
| Globe Life, Inc. | 46 | 5,839 | <i>Media — 0.7%</i> | | |
| Hartford Financial Services Group, Inc. (The) | 160 | 15,334 | Charter Communications, Inc., Class A* | 54 | 15,872 |
| Loews Corp. | 97 | 7,288 | Comcast Corp., Class A | 2,138 | 91,613 |
| Marsh & McLennan Cos., Inc. | 262 | 52,995 | Fox Corp., Class A | 132 | 3,932 |
| MetLife, Inc. | 331 | 23,084 | Fox Corp., Class B | 70 | 1,917 |
| Principal Financial Group, Inc. | 117 | 9,461 | Interpublic Group of Cos., Inc. (The) | 204 | 6,406 |
| Progressive Corp. (The) | 311 | 58,953 | News Corp., Class A | 203 | 5,457 |
| Prudential Financial, Inc. | 192 | 20,926 | News Corp., Class B | 61 | 1,707 |
| Travelers Cos., Inc. (The) | 122 | 26,957 | Omnicom Group, Inc. | 105 | 9,281 |
| W R Berkley Corp. | 108 | 9,029 | Paramount Global, Class B | 257 | 2,837 |
| Willis Towers Watson plc | 55 | 14,994 | | | 139,022 |
| | | 484,799 | <i>Metals & Mining — 0.4%</i> | | |
| <i>Interactive Media & Services — 7.0%</i> | | | Freeport-McMoRan, Inc. | 763 | 28,849 |
| Alphabet, Inc., Class A* | 3,150 | 436,149 | Newmont Corp. | 613 | 19,156 |
| Alphabet, Inc., Class C* | 2,651 | 370,557 | Nucor Corp. | 131 | 25,191 |
| Match Group, Inc.* | 145 | 5,226 | Steel Dynamics, Inc. | 81 | 10,840 |
| Meta Platforms, Inc., Class A | 1,181 | 578,843 | | | 84,036 |
| | | 1,390,775 | <i>Multi-Utilities — 0.7%</i> | | |
| <i>IT Services — 1.4%</i> | | | Ameren Corp. | 140 | 9,967 |
| Accenture plc, Class A | 334 | 125,176 | CenterPoint Energy, Inc. | 336 | 9,240 |
| Akamai Technologies, Inc.* | 80 | 8,874 | CMS Energy Corp. | 155 | 8,892 |
| Cognizant Technology Solutions Corp., Class A | 267 | 21,098 | Consolidated Edison, Inc. | 184 | 16,047 |
| EPAM Systems, Inc.* | 31 | 9,436 | Dominion Energy, Inc. | 445 | 21,284 |
| Gartner, Inc.* | 41 | 19,088 | DTE Energy Co. | 110 | 11,919 |
| International Business Machines Corp. | 486 | 89,925 | NiSource, Inc. | 220 | 5,733 |
| VeriSign, Inc.* | 47 | 9,179 | Public Service Enterprise Group, Inc. | 265 | 16,536 |
| | | 282,776 | Sempra | 335 | 23,651 |
| | | | WEC Energy Group, Inc. | 168 | 13,186 |
| | | | | | 136,455 |

| Investments | Shares | Value | Investments | Shares | Value |
|--|--------|-----------|---|--------|-----------|
| Common Stocks (continued) | | | Common Stocks (continued) | | |
| <i>Office REITs — 0.1%</i> | | | <i>Residential REITs — 0.3%</i> | | |
| Alexandria Real Estate Equities, Inc., REIT | 83 | \$ 10,353 | CoStar Group, Inc.* | 217 | \$ 18,886 |
| Boston Properties, Inc., REIT | 77 | 4,983 | | | 33,772 |
| | | 15,336 | <i>Retail REITs — 0.3%</i> | | |
| <i>Oil, Gas & Consumable Fuels — 3.9%</i> | | | AvalonBay Communities, Inc., REIT | 76 | 13,454 |
| APA Corp. | 163 | 4,856 | Camden Property Trust, REIT | 57 | 5,385 |
| Chevron Corp. | 935 | 142,129 | Equity Residential, REIT | 184 | 11,079 |
| ConocoPhillips | 632 | 71,125 | Essex Property Trust, Inc., REIT | 34 | 7,868 |
| Coterra Energy, Inc. | 400 | 10,312 | Invitation Homes, Inc., REIT | 306 | 10,425 |
| Devon Energy Corp. | 341 | 15,025 | Mid-America Apartment Communities, Inc., REIT | 62 | 7,792 |
| Diamondback Energy, Inc. | 95 | 17,339 | UDR, Inc., REIT | 161 | 5,716 |
| EOG Resources, Inc. | 310 | 35,483 | | | 61,719 |
| EQT Corp. | 219 | 8,136 | <i>Semiconductors & Semiconductor Equipment — 11.2%</i> | | |
| Exxon Mobil Corp. | 2,132 | 222,837 | Federal Realty Investment Trust, REIT | 39 | 3,933 |
| Hess Corp. | 147 | 21,425 | Kimco Realty Corp., REIT | 354 | 6,995 |
| Kinder Morgan, Inc. | 1,029 | 17,894 | Realty Income Corp., REIT | 443 | 23,085 |
| Marathon Oil Corp. | 312 | 7,566 | Regency Centers Corp., REIT | 87 | 5,390 |
| Marathon Petroleum Corp. | 202 | 34,184 | Simon Property Group, Inc., REIT | 174 | 25,776 |
| Occidental Petroleum Corp.(b) | 351 | 21,274 | | | 65,179 |
| ONEOK, Inc. | 310 | 23,287 | Advanced Micro Devices, Inc.* | 860 | 165,576 |
| Phillips 66 | 234 | 33,347 | Analog Devices, Inc. | 265 | 50,832 |
| Pioneer Natural Resources Co. | 124 | 29,164 | Applied Materials, Inc. | 445 | 89,721 |
| Targa Resources Corp. | 119 | 11,691 | Broadcom, Inc. | 234 | 304,315 |
| Valero Energy Corp. | 181 | 25,604 | Enphase Energy, Inc.* | 73 | 9,272 |
| Williams Cos., Inc. (The) | 648 | 23,289 | First Solar, Inc.* | 57 | 8,772 |
| | | 775,967 | Intel Corp. | 2,244 | 96,604 |
| <i>Passenger Airlines — 0.2%</i> | | | KLA Corp. | 72 | 49,125 |
| American Airlines Group, Inc.* | 348 | 5,457 | Lam Research Corp. | 70 | 65,677 |
| Delta Air Lines, Inc. | 343 | 14,499 | Microchip Technology, Inc. | 288 | 24,232 |
| Southwest Airlines Co. | 317 | 10,863 | Micron Technology, Inc. | 584 | 52,916 |
| United Airlines Holdings, Inc.* | 175 | 7,961 | Monolithic Power Systems, Inc. | 26 | 18,721 |
| | | 38,780 | NVIDIA Corp. | 1,315 | 1,040,323 |
| <i>Personal Care Products — 0.2%</i> | | | NXP Semiconductors NV | 137 | 34,213 |
| Estee Lauder Cos., Inc. (The), Class A | 124 | 18,424 | ON Semiconductor Corp.* | 229 | 18,073 |
| Kenvue, Inc. | 917 | 17,423 | Qorvo, Inc.* | 52 | 5,957 |
| | | 35,847 | QUALCOMM, Inc. | 592 | 93,412 |
| <i>Professional Services — 0.8%</i> | | | Skyworks Solutions, Inc. | 85 | 8,918 |
| Automatic Data Processing, Inc. | 219 | 54,997 | Teradyne, Inc. | 81 | 8,391 |
| Broadridge Financial Solutions, Inc. | 63 | 12,826 | Texas Instruments, Inc. | 483 | 80,820 |
| Dayforce, Inc.* | 83 | 5,790 | | | 2,225,870 |
| Equifax, Inc. | 66 | 18,057 | <i>Software — 12.5%</i> | | |
| Jacobs Solutions, Inc. | 67 | 9,826 | Adobe, Inc.* | 242 | 135,588 |
| Leidos Holdings, Inc. | 73 | 9,334 | ANSYS, Inc.* | 46 | 15,372 |
| Paychex, Inc. | 171 | 20,968 | Autodesk, Inc.* | 114 | 29,431 |
| Paycom Software, Inc. | 26 | 4,742 | Cadence Design Systems, Inc.* | 145 | 44,135 |
| Robert Half, Inc. | 56 | 4,502 | Fair Isaac Corp.* | 13 | 16,509 |
| Verisk Analytics, Inc., Class A | 77 | 18,626 | Fortinet, Inc.* | 339 | 23,428 |
| | | 159,668 | Gen Digital, Inc. | 300 | 6,447 |
| <i>Real Estate Management & Development — 0.2%</i> | | | Intuit, Inc. | 149 | 98,771 |
| CBRE Group, Inc., Class A* | 162 | 14,886 | Microsoft Corp. | 3,957 | 1,636,773 |
| | | | Oracle Corp. | 846 | 94,481 |
| | | | Palo Alto Networks, Inc.* | 165 | 51,241 |

| Investments | Shares | Value |
|--|--------|------------------|
| Common Stocks (continued) | | |
| PTC, Inc.* | 63 | \$ 11,530 |
| Roper Technologies, Inc. | 57 | 31,050 |
| Salesforce, Inc.* | 518 | 159,969 |
| ServiceNow, Inc.* | 109 | 84,076 |
| Synopsys, Inc.* | 81 | 46,472 |
| Tyler Technologies, Inc.* | 22 | 9,617 |
| | | <u>2,494,890</u> |
| <i>Specialized REITs — 1.2%</i> | | |
| American Tower Corp., REIT | 248 | 49,317 |
| Crown Castle, Inc., REIT | 231 | 25,396 |
| Digital Realty Trust, Inc., REIT | 161 | 23,636 |
| Equinix, Inc., REIT | 50 | 44,441 |
| Extra Space Storage, Inc., REIT | 112 | 15,789 |
| Iron Mountain, Inc., REIT | 155 | 12,189 |
| Public Storage, REIT | 84 | 23,845 |
| SBA Communications Corp., Class A, REIT | 57 | 11,926 |
| VICI Properties, Inc., Class A, REIT | 551 | 16,492 |
| Weyerhaeuser Co., REIT | 389 | 13,374 |
| | | <u>236,405</u> |
| <i>Specialty Retail — 2.4%</i> | | |
| AutoZone, Inc.* | 9 | 27,054 |
| Bath & Body Works, Inc. | 121 | 5,530 |
| Best Buy Co., Inc. | 103 | 8,331 |
| CarMax, Inc.* | 84 | 6,636 |
| Home Depot, Inc. (The) | 532 | 202,484 |
| Lowe's Cos., Inc. | 307 | 73,886 |
| O'Reilly Automotive, Inc.* | 31 | 33,710 |
| Ross Stores, Inc. | 180 | 26,813 |
| TJX Cos., Inc. (The) | 609 | 60,376 |
| Tractor Supply Co. | 58 | 14,750 |
| Ulta Beauty, Inc.* | 26 | 14,263 |
| | | <u>473,833</u> |
| <i>Technology Hardware, Storage & Peripherals — 7.3%</i> | | |
| Apple, Inc. | 7,782 | 1,406,597 |
| Hewlett Packard Enterprise Co. | 683 | 10,402 |
| HP, Inc. | 463 | 13,117 |
| NetApp, Inc. | 111 | 9,892 |
| Seagate Technology Holdings plc | 104 | 9,677 |
| Western Digital Corp.* | 173 | 10,288 |
| | | <u>1,459,973</u> |
| <i>Textiles, Apparel & Luxury Goods — 0.5%</i> | | |
| Lululemon Athletica, Inc.* | 61 | 28,493 |
| NIKE, Inc., Class B | 652 | 67,762 |
| Ralph Lauren Corp., Class A | 21 | 3,904 |
| Tapestry, Inc. | 122 | 5,799 |
| VF Corp. | 176 | 2,876 |
| | | <u>108,834</u> |
| <i>Tobacco — 0.6%</i> | | |
| Altria Group, Inc. | 941 | 38,496 |
| Philip Morris International, Inc. | 826 | 74,307 |
| | | <u>112,803</u> |

| Investments | Shares | Value |
|--|-----------|-----------------------------|
| Common Stocks (continued) | | |
| <i>Trading Companies & Distributors — 0.4%</i> | | |
| Fastenal Co. | 304 | \$ 22,195 |
| United Rentals, Inc. | 36 | 24,958 |
| WW Grainger, Inc. | 24 | 23,363 |
| | | <u>70,516</u> |
| <i>Water Utilities — 0.1%</i> | | |
| American Water Works Co., Inc. | 104 | 12,328 |
| <i>Wireless Telecommunication Services — 0.2%</i> | | |
| T-Mobile US, Inc. | 271 | 44,254 |
| Total Common Stocks (Cost \$16,244,884) | | <u>19,925,199</u> |
| Securities Lending Reinvestments (c) — 0.1% | | |
| Investment Companies — 0.1% | | |
| Invesco Government & Agency Portfolio, Institutional Class 5.25% (d) | | |
| (Cost \$21,525) | 21,525 | <u>21,525</u> |
| | | Principal Amount |
| Short-Term Investments — 0.1% | | |
| Repurchase Agreements (e) — 0.1% | | |
| Repurchase Agreements with various counterparties, rates 5.2% - 5.3%, dated 2/29/2024, due 3/1/2024, total to be received \$11,299 | | |
| (Cost \$11,297) | \$ 11,297 | <u>11,297</u> |
| Total Investments — 100.0% (Cost \$16,277,706) | | <u>19,958,021</u> |
| Other assets less liabilities — 0.0%(a) | | <u>2,322</u> |
| Net Assets — 100.0% | | \$ <u>19,960,343</u> |

* Non-income producing security.

(a) Represents less than 0.05% of net assets.

(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 \$21,214, collateralized in the form of cash with a value of \$21,525 that was reinvested in the securities shown in the Securities Lending Reinvestment section of the Schedule of Portfolio Investments.

(c) The security was purchased with cash collateral held from securities on loan at February 29, 2024. The total value of securities purchased was \$21,525.

(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.

Abbreviations

REIT Real Estate Investment Trust

| <u>Investments</u> | <u>Shares</u> | <u>Value</u> | <u>Investments</u> | <u>Shares</u> | <u>Value</u> |
|---|---------------|--------------|--|---------------|--------------|
| Common Stocks — 99.8% | | | Common Stocks (continued) | | |
| <i>Aerospace & Defense — 2.2%</i> | | | Constellation Brands, Inc., Class A | 259 | \$ 64,367 |
| Axon Enterprise, Inc.* | 113 | \$ 34,733 | Keurig Dr Pepper, Inc. | 1,613 | 48,245 |
| Boeing Co. (The)* | 911 | 185,589 | Molson Coors Beverage Co., Class B | 297 | 18,539 |
| General Dynamics Corp. | 363 | 99,190 | Monster Beverage Corp.* | 1,184 | 69,974 |
| Howmet Aerospace, Inc. | 627 | 41,727 | PepsiCo, Inc. | 2,203 | 364,244 |
| Huntington Ingalls Industries, Inc. | 64 | 18,664 | | | 957,241 |
| L3Harris Technologies, Inc. | 304 | 64,344 | <i>Biotechnology — 2.8%</i> | | |
| Lockheed Martin Corp. | 354 | 151,597 | AbbVie, Inc. | 2,829 | 498,045 |
| Northrop Grumman Corp. | 227 | 104,651 | Amgen, Inc. | 858 | 234,946 |
| RTX Corp. | 2,304 | 206,600 | Biogen, Inc.* | 232 | 50,342 |
| Textron, Inc. | 314 | 27,968 | Gilead Sciences, Inc. | 1,997 | 143,984 |
| TransDigm Group, Inc. | 89 | 104,819 | Incyte Corp.* | 298 | 17,391 |
| | | 1,039,882 | Moderna, Inc.* | 532 | 49,072 |
| <i>Air Freight & Logistics — 0.6%</i> | | | Regeneron Pharmaceuticals, Inc.* | 172 | 166,167 |
| CH Robinson Worldwide, Inc. | 187 | 13,853 | Vertex Pharmaceuticals, Inc.* | 413 | 173,766 |
| Expeditors International of Washington, Inc. | 233 | 27,867 | | | 1,333,713 |
| FedEx Corp. | 371 | 92,368 | <i>Broadline Retail — 5.5%</i> | | |
| United Parcel Service, Inc., Class B | 1,159 | 171,833 | Amazon.com, Inc.* | 14,572 | 2,575,747 |
| | | 305,921 | eBay, Inc. | 832 | 39,337 |
| <i>Automobile Components — 0.1%</i> | | | Etsy, Inc.* | 192 | 13,764 |
| Aptiv plc* | 453 | 36,009 | | | 2,628,848 |
| BorgWarner, Inc. | 377 | 11,736 | <i>Building Products — 0.7%</i> | | |
| | | 47,745 | A O Smith Corp. | 197 | 16,331 |
| <i>Automobiles — 2.2%</i> | | | Allegion plc | 141 | 18,030 |
| Ford Motor Co. | 6,301 | 78,385 | Builders FirstSource, Inc.* | 198 | 38,646 |
| General Motors Co. | 2,194 | 89,910 | Carrier Global Corp. | 1,344 | 74,699 |
| Tesla, Inc.* | 4,431 | 894,530 | Johnson Controls International plc | 1,090 | 64,604 |
| | | 1,062,825 | Masco Corp. | 360 | 27,634 |
| <i>Banks — 4.6%</i> | | | Trane Technologies plc | 366 | 103,201 |
| Bank of America Corp. | 11,032 | 380,825 | | | 343,145 |
| Citigroup, Inc. | 3,067 | 170,188 | <i>Capital Markets — 4.0%</i> | | |
| Citizens Financial Group, Inc. | 747 | 23,448 | Ameriprise Financial, Inc. | 162 | 65,993 |
| Comerica, Inc. | 211 | 10,419 | Bank of New York Mellon Corp. (The) | 1,232 | 69,103 |
| Fifth Third Bancorp | 1,091 | 37,465 | BlackRock, Inc. | 224 | 181,740 |
| Huntington Bancshares, Inc. | 2,320 | 30,253 | Blackstone, Inc. | 1,139 | 145,587 |
| JPMorgan Chase & Co. | 4,632 | 861,830 | Cboe Global Markets, Inc. | 169 | 32,448 |
| KeyCorp | 1,500 | 21,405 | Charles Schwab Corp. (The) | 2,385 | 159,270 |
| M&T Bank Corp. | 266 | 37,171 | CME Group, Inc. | 577 | 127,142 |
| PNC Financial Services Group, Inc. (The) | 638 | 93,913 | FactSet Research Systems, Inc. | 61 | 28,218 |
| Regions Financial Corp. | 1,490 | 27,759 | Franklin Resources, Inc. | 452 | 12,408 |
| Truist Financial Corp. | 2,137 | 74,752 | Goldman Sachs Group, Inc. (The) | 523 | 203,473 |
| US Bancorp | 2,495 | 104,690 | Intercontinental Exchange, Inc. | 917 | 126,931 |
| Wells Fargo & Co. | 5,819 | 323,478 | Invesco Ltd. | 720 | 11,095 |
| Zions Bancorp NA | 237 | 9,345 | MarketAxess Holdings, Inc. | 61 | 13,018 |
| | | 2,206,941 | Moody's Corp. | 252 | 95,614 |
| <i>Beverages — 2.0%</i> | | | Morgan Stanley | 2,025 | 174,231 |
| Brown-Forman Corp., Class B | 293 | 17,647 | MSCI, Inc., Class A | 127 | 71,243 |
| Coca-Cola Co. (The) | 6,235 | 374,225 | Nasdaq, Inc. | 545 | 30,629 |
| | | | Northern Trust Corp. | 332 | 27,267 |
| | | | Raymond James Financial, Inc. | 301 | 36,216 |

| <u>Investments</u> | <u>Shares</u> | <u>Value</u> | <u>Investments</u> | <u>Shares</u> | <u>Value</u> |
|--|---------------|--------------|--|---------------|--------------|
| Common Stocks (continued) | | | Common Stocks (continued) | | |
| S&P Global, Inc. | 519 | \$ 222,329 | Walmart, Inc. | 6,857 | \$ 401,889 |
| State Street Corp. | 494 | 36,423 | | | 1,285,193 |
| T. Rowe Price Group, Inc. | 358 | 40,579 | <i>Containers & Packaging — 0.3%</i> | | |
| | | 1,910,957 | Ancor plc | 2,316 | 20,983 |
| <i>Chemicals — 2.2%</i> | | | Avery Dennison Corp. | 129 | 27,932 |
| Air Products and Chemicals, Inc. | 356 | 83,318 | Ball Corp. | 505 | 32,330 |
| Albemarle Corp. | 188 | 25,916 | International Paper Co. | 554 | 19,590 |
| Celanese Corp., Class A | 160 | 24,315 | Packaging Corp. of America | 144 | 26,091 |
| CF Industries Holdings, Inc. | 306 | 24,700 | Westrock Co. | 411 | 18,614 |
| Corteva, Inc. | 1,129 | 60,424 | | | 145,540 |
| Dow, Inc. | 1,124 | 62,809 | <i>Distributors — 0.2%</i> | | |
| DuPont de Nemours, Inc. | 689 | 47,672 | Genuine Parts Co. | 225 | 33,584 |
| Eastman Chemical Co. | 190 | 16,671 | LKQ Corp. | 429 | 22,432 |
| Ecolab, Inc. | 407 | 91,510 | Pool Corp. | 62 | 24,683 |
| FMC Corp. | 200 | 11,278 | | | 80,699 |
| International Flavors & Fragrances, Inc. | 409 | 30,880 | <i>Diversified Telecommunication Services — 1.0%</i> | | |
| Linde plc | 777 | 348,733 | AT&T, Inc. | 11,457 | 193,967 |
| LyondellBasell Industries NV, Class A | 411 | 41,215 | Verizon Communications, Inc. | 6,736 | 269,575 |
| Mosaic Co. (The) | 524 | 16,328 | | | 463,542 |
| PPG Industries, Inc. | 378 | 53,525 | <i>Electric Utilities — 2.0%</i> | | |
| Sherwin-Williams Co. (The) | 377 | 125,175 | Alliant Energy Corp. | 409 | 19,530 |
| | | 1,064,469 | American Electric Power Co., Inc. | 843 | 71,815 |
| <i>Commercial Services & Supplies — 0.8%</i> | | | Constellation Energy Corp. | 512 | 86,246 |
| Cintas Corp. | 139 | 87,377 | Duke Energy Corp. | 1,235 | 113,410 |
| Copart, Inc.* | 1,400 | 74,410 | Edison International | 614 | 41,764 |
| Republic Services, Inc., Class A | 328 | 60,221 | Entergy Corp. | 339 | 34,432 |
| Rollins, Inc. | 450 | 19,831 | Evergy, Inc. | 368 | 18,231 |
| Veralto Corp. | 351 | 30,333 | Eversource Energy | 560 | 32,872 |
| Waste Management, Inc. | 587 | 120,717 | Exelon Corp. | 1,595 | 57,165 |
| | | 392,889 | FirstEnergy Corp. | 828 | 30,313 |
| <i>Construction & Engineering — 0.1%</i> | | | NextEra Energy, Inc. | 3,288 | 181,465 |
| Quanta Services, Inc. | 233 | 56,272 | NRG Energy, Inc. | 362 | 20,026 |
| <i>Construction Materials — 0.2%</i> | | | PG&E Corp. | 3,419 | 57,063 |
| Martin Marietta Materials, Inc. | 99 | 57,193 | Pinnacle West Capital Corp. | 182 | 12,436 |
| Vulcan Materials Co. | 213 | 56,626 | PPL Corp. | 1,181 | 31,143 |
| | | 113,819 | Southern Co. (The) | 1,748 | 117,553 |
| <i>Consumer Finance — 0.7%</i> | | | Xcel Energy, Inc. | 884 | 46,578 |
| American Express Co. | 922 | 202,305 | | | 972,042 |
| Capital One Financial Corp. | 610 | 83,942 | <i>Electrical Equipment — 0.9%</i> | | |
| Discover Financial Services | 401 | 48,401 | AMETEK, Inc. | 370 | 66,666 |
| Synchrony Financial | 663 | 27,382 | Eaton Corp. plc | 640 | 184,960 |
| | | 362,030 | Emerson Electric Co. | 913 | 97,554 |
| <i>Consumer Staples Distribution & Retail — 2.7%</i> | | | Generac Holdings, Inc.* | 98 | 11,026 |
| Costco Wholesale Corp. | 709 | 527,418 | Hubbell, Inc., Class B | 86 | 32,738 |
| Dollar General Corp. | 352 | 51,149 | Rockwell Automation, Inc. | 184 | 52,455 |
| Dollar Tree, Inc.* | 335 | 49,138 | | | 445,399 |
| Kroger Co. (The) | 1,060 | 52,586 | <i>Energy Equipment & Services — 0.4%</i> | | |
| Sysco Corp. | 808 | 65,424 | Baker Hughes Co., Class A | 1,612 | 47,699 |
| Target Corp. | 740 | 113,161 | Halliburton Co. | 1,434 | 50,291 |
| Walgreens Boots Alliance, Inc. | 1,149 | 24,428 | Schlumberger NV | 2,289 | 110,627 |
| | | | | | 208,617 |

| Investments | Shares | Value | Investments | Shares | Value |
|--|---------------|--------------|--|---------------|--------------|
| Common Stocks (continued) | | | Common Stocks (continued) | | |
| <i>Entertainment — 1.9%</i> | | | | | |
| Electronic Arts, Inc. | 392 | \$ 54,676 | Baxter International, Inc. | 813 | \$ 33,268 |
| Live Nation Entertainment, Inc.* | 227 | 22,015 | Becton Dickinson & Co. | 465 | 109,531 |
| Netflix, Inc.* | 701 | 422,647 | Boston Scientific Corp.* | 2,346 | 155,329 |
| Take-Two Interactive Software, Inc.* | 253 | 37,173 | Cooper Cos., Inc. (The) | 317 | 29,671 |
| Walt Disney Co. (The) | 2,932 | 327,153 | DENTSPLY SIRONA, Inc. | 339 | 11,078 |
| Warner Bros Discovery, Inc.* | 3,556 | 31,257 | Dexcom, Inc.* | 619 | 71,228 |
| | | 894,921 | Edwards Lifesciences Corp.* | 972 | 82,494 |
| <i>Financial Services — 6.1%</i> | | | GE Healthcare Technologies, Inc. | 649 | 59,241 |
| Berkshire Hathaway, Inc., Class B* | 2,915 | 1,193,401 | Hologic, Inc.* | 392 | 28,930 |
| Fidelity National Information Services, Inc. | 949 | 65,661 | IDEXX Laboratories, Inc.* | 133 | 76,505 |
| Fiserv, Inc.* | 962 | 143,598 | Insulet Corp.* | 112 | 18,368 |
| FleetCor Technologies, Inc.* | 116 | 32,395 | Intuitive Surgical, Inc.* | 564 | 217,478 |
| Global Payments, Inc. | 417 | 54,085 | Medtronic plc | 2,132 | 177,723 |
| Jack Henry & Associates, Inc. | 117 | 20,331 | ResMed, Inc. | 236 | 40,998 |
| Mastercard, Inc., Class A | 1,327 | 630,006 | STERIS plc | 158 | 36,800 |
| PayPal Holdings, Inc.* | 1,728 | 104,268 | Stryker Corp. | 542 | 189,196 |
| Visa, Inc., Class A | 2,554 | 721,863 | Teleflex, Inc. | 75 | 16,709 |
| | | 2,965,608 | Zimmer Biomet Holdings, Inc. | 335 | 41,661 |
| <i>Food Products — 1.1%</i> | | | | | |
| Archer-Daniels-Midland Co. | 855 | 45,409 | <i>Health Care Providers & Services — 3.8%</i> | | |
| Bunge Global SA | 233 | 21,988 | Cardinal Health, Inc. | 395 | 44,232 |
| Campbell Soup Co. | 315 | 13,432 | Cencora, Inc. | 267 | 62,905 |
| Conagra Brands, Inc. | 766 | 21,509 | Centene Corp.* | 856 | 67,136 |
| General Mills, Inc. | 931 | 59,752 | Cigna Group (The) | 469 | 157,650 |
| Hershey Co. (The) | 240 | 45,101 | CVS Health Corp. | 2,058 | 153,054 |
| Hormel Foods Corp. | 464 | 16,388 | DaVita, Inc.* | 86 | 10,919 |
| J M Smucker Co. (The) | 170 | 20,429 | Elevance Health, Inc. | 376 | 188,470 |
| Kellanova | 423 | 23,328 | HCA Healthcare, Inc. | 317 | 98,809 |
| Kraft Heinz Co. (The) | 1,277 | 45,052 | Henry Schein, Inc.* | 209 | 15,982 |
| Lamb Weston Holdings, Inc. | 232 | 23,713 | Humana, Inc. | 197 | 69,013 |
| McCormick & Co., Inc. (Non-Voting) | 403 | 27,750 | Laboratory Corp. of America Holdings | 136 | 29,353 |
| Mondelez International, Inc., Class A | 2,180 | 159,293 | McKesson Corp. | 213 | 111,060 |
| Tyson Foods, Inc., Class A | 457 | 24,788 | Molina Healthcare, Inc.* | 93 | 36,634 |
| | | 547,932 | Quest Diagnostics, Inc. | 180 | 22,480 |
| <i>Gas Utilities — 0.1%</i> | | | UnitedHealth Group, Inc. | 1,482 | 731,515 |
| Atmos Energy Corp. | 238 | 26,873 | Universal Health Services, Inc., Class B | 98 | 16,372 |
| <i>Ground Transportation — 1.7%</i> | | | | | |
| CSX Corp. | 3,166 | 120,118 | <i>Health Care REITs — 0.3%</i> | | |
| JB Hunt Transport Services, Inc. | 131 | 27,027 | Healthpeak Properties, Inc., REIT | 1,136 | 19,028 |
| Norfolk Southern Corp. | 362 | 91,723 | Ventas, Inc., REIT | 645 | 27,277 |
| Old Dominion Freight Line, Inc. | 143 | 63,275 | Welltower, Inc., REIT | 887 | 81,746 |
| Uber Technologies, Inc.* | 3,297 | 262,111 | | | |
| Union Pacific Corp. | 977 | 247,855 | <i>Hotel & Resort REITs — 0.0%(a)</i> | | |
| | | 812,109 | Host Hotels & Resorts, Inc., REIT | 1,130 | 23,436 |
| <i>Health Care Equipment & Supplies — 3.6%</i> | | | <i>Hotels, Restaurants & Leisure — 3.0%</i> | | |
| Abbott Laboratories | 2,781 | 329,938 | Airbnb, Inc., Class A* | 697 | 109,757 |
| Align Technology, Inc.* | 114 | 34,476 | Booking Holdings, Inc.* | 56 | 194,254 |
| | | | Caesars Entertainment, Inc.* | 346 | 15,041 |
| | | | Carnival Corp.* | 1,614 | 25,598 |

| Investments | Shares | Value | Investments | Shares | Value |
|--|--------|------------------|--|--------|------------------|
| Common Stocks (continued) | | | Common Stocks (continued) | | |
| Chipotle Mexican Grill, Inc., Class A* | 44 | \$ 118,306 | Chubb Ltd. | 654 | \$ 164,592 |
| Darden Restaurants, Inc. | 193 | 32,947 | Cincinnati Financial Corp. | 251 | 28,614 |
| Domino's Pizza, Inc. | 56 | 25,108 | Everest Group Ltd. | 70 | 25,822 |
| Expedia Group, Inc.* | 214 | 29,279 | Globe Life, Inc. | 137 | 17,389 |
| Hilton Worldwide Holdings, Inc. | 411 | 83,975 | Hartford Financial Services Group, Inc. (The) | 482 | 46,195 |
| Las Vegas Sands Corp. | 592 | 32,276 | Loews Corp. | 293 | 22,013 |
| Marriott International, Inc., Class A | 395 | 98,699 | Marsh & McLennan Cos., Inc. | 790 | 159,793 |
| McDonald's Corp. | 1,162 | 339,629 | MetLife, Inc. | 996 | 69,461 |
| MGM Resorts International* | 438 | 18,957 | Principal Financial Group, Inc. | 351 | 28,382 |
| Norwegian Cruise Line Holdings Ltd.* | 682 | 13,224 | Progressive Corp. (The) | 937 | 177,618 |
| Royal Caribbean Cruises Ltd.* | 378 | 46,626 | Prudential Financial, Inc. | 578 | 62,996 |
| Starbucks Corp. | 1,831 | 173,762 | Travelers Cos., Inc. (The) | 366 | 80,871 |
| Wynn Resorts Ltd. | 154 | 16,201 | W R Berkley Corp. | 326 | 27,254 |
| Yum! Brands, Inc. | 449 | 62,150 | Willis Towers Watson plc | 165 | 44,981 |
| | | <u>1,435,789</u> | | | <u>1,458,896</u> |
| <i>Household Durables — 0.5%</i> | | | <i>Interactive Media & Services — 8.7%</i> | | |
| DR Horton, Inc. | 483 | 72,180 | Alphabet, Inc., Class A* | 9,483 | 1,313,016 |
| Garmin Ltd. | 245 | 33,651 | Alphabet, Inc., Class C* | 7,981 | 1,115,584 |
| Lennar Corp., Class A | 401 | 63,562 | Match Group, Inc.* | 436 | 15,714 |
| Mohawk Industries, Inc.* | 85 | 10,083 | Meta Platforms, Inc., Class A | 3,557 | 1,743,392 |
| NVR, Inc.* | 5 | 38,128 | | | <u>4,187,706</u> |
| PulteGroup, Inc. | 345 | 37,391 | <i>Leisure Products — 0.0%(a)</i> | | |
| Whirlpool Corp. | 88 | 9,450 | Hasbro, Inc. | 209 | 10,511 |
| | | <u>264,445</u> | <i>Life Sciences Tools & Services — 2.0%</i> | | |
| <i>Household Products — 1.8%</i> | | | Agilent Technologies, Inc. | 469 | 64,422 |
| Church & Dwight Co., Inc. | 395 | 39,547 | Bio-Rad Laboratories, Inc., Class A* | 34 | 11,080 |
| Clorox Co. (The) | 199 | 30,509 | Bio-Techne Corp. | 253 | 18,613 |
| Colgate-Palmolive Co. | 1,319 | 114,120 | Charles River Laboratories International, Inc.* | 82 | 20,843 |
| Kimberly-Clark Corp. | 541 | 65,553 | Danaher Corp. | 1,054 | 266,809 |
| Procter & Gamble Co. (The) | 3,777 | 600,316 | Illumina, Inc.* | 254 | 35,517 |
| | | <u>850,045</u> | IQVIA Holdings, Inc.* | 293 | 72,418 |
| <i>Independent Power and Renewable Electricity Producers — 0.0%(a)</i> | | | Mettler-Toledo International, Inc.* | 35 | 43,653 |
| AES Corp. (The) | 1,073 | 16,310 | Revvity, Inc. | 198 | 21,699 |
| <i>Industrial Conglomerates — 1.2%</i> | | | Thermo Fisher Scientific, Inc. | 619 | 352,941 |
| 3M Co. | 885 | 81,526 | Waters Corp.* | 95 | 32,055 |
| General Electric Co. | 1,744 | 273,616 | West Pharmaceutical Services, Inc. | 119 | 42,645 |
| Honeywell International, Inc. | 1,056 | 209,859 | | | <u>982,695</u> |
| | | <u>565,001</u> | <i>Machinery — 2.5%</i> | | |
| <i>Industrial REITs — 0.4%</i> | | | Caterpillar, Inc. | 817 | 272,845 |
| Prologis, Inc., REIT | 1,481 | 197,373 | Cummins, Inc. | 227 | 60,975 |
| <i>Insurance — 3.0%</i> | | | Deere & Co. | 429 | 156,607 |
| Aflac, Inc. | 852 | 68,790 | Dover Corp. | 224 | 37,045 |
| Allstate Corp. (The) | 419 | 66,839 | Fortive Corp. | 563 | 47,928 |
| American International Group, Inc. | 1,125 | 82,001 | IDEX Corp. | 121 | 28,544 |
| Aon plc, Class A | 321 | 101,433 | Illinois Tool Works, Inc. | 439 | 115,084 |
| Arch Capital Group Ltd.* | 598 | 52,379 | Ingersoll Rand, Inc. | 649 | 59,273 |
| Arthur J Gallagher & Co. | 346 | 84,400 | Nordson Corp. | 87 | 23,112 |
| Assurant, Inc. | 84 | 15,242 | Otis Worldwide Corp. | 656 | 62,517 |
| Brown & Brown, Inc. | 378 | 31,831 | PACCAR, Inc. | 838 | 92,926 |
| | | | Parker-Hannifin Corp. | 206 | 110,303 |

| <u>Investments</u> | <u>Shares</u> | <u>Value</u> | <u>Investments</u> | <u>Shares</u> | <u>Value</u> |
|---|---------------|--------------|--|---------------|--------------|
| Common Stocks (continued) | | | Common Stocks (continued) | | |
| Pentair plc | 265 | \$ 20,614 | Kinder Morgan, Inc. | 3,099 | \$ 53,892 |
| Snap-on, Inc. | 85 | 23,431 | Marathon Oil Corp. | 938 | 22,746 |
| Stanley Black & Decker, Inc. | 246 | 21,965 | Marathon Petroleum Corp. | 608 | 102,892 |
| Westinghouse Air Brake Technologies Corp. | 287 | 40,550 | Occidental Petroleum Corp.(b) | 1,058 | 64,125 |
| Xylem, Inc. | 386 | 49,041 | ONEOK, Inc. | 933 | 70,087 |
| | | 1,222,760 | Phillips 66 | 705 | 100,469 |
| <i>Media — 0.9%</i> | | | Pioneer Natural Resources Co. | 374 | 87,961 |
| Charter Communications, Inc., Class A* | 161 | 47,323 | Targa Resources Corp. | 357 | 35,072 |
| Comcast Corp., Class A | 6,434 | 275,697 | Valero Energy Corp. | 546 | 77,237 |
| Fox Corp., Class A | 396 | 11,797 | Williams Cos., Inc. (The) | 1,949 | 70,047 |
| Fox Corp., Class B | 211 | 5,777 | | | 2,336,385 |
| Interpublic Group of Cos., Inc. (The) | 614 | 19,279 | <i>Passenger Airlines — 0.2%</i> | | |
| News Corp., Class A | 610 | 16,397 | American Airlines Group, Inc.* | 1,047 | 16,417 |
| News Corp., Class B | 184 | 5,150 | Delta Air Lines, Inc. | 1,031 | 43,580 |
| Omnicom Group, Inc. | 317 | 28,020 | Southwest Airlines Co. | 955 | 32,728 |
| Paramount Global, Class B(b) | 773 | 8,534 | United Airlines Holdings, Inc.* | 526 | 23,928 |
| | | 417,974 | | | 116,653 |
| <i>Metals & Mining — 0.5%</i> | | | <i>Personal Care Products — 0.2%</i> | | |
| Freeport-McMoRan, Inc. | 2,298 | 86,887 | Estee Lauder Cos., Inc. (The), Class A | 372 | 55,272 |
| Newmont Corp. | 1,847 | 57,719 | Kenvue, Inc. | 2,762 | 52,478 |
| Nucor Corp. | 394 | 75,766 | | | 107,750 |
| Steel Dynamics, Inc. | 244 | 32,652 | <i>Pharmaceuticals — 5.6%</i> | | |
| | | 253,024 | Bristol-Myers Squibb Co. | 3,260 | 165,445 |
| <i>Multi-Utilities — 0.9%</i> | | | Catalent, Inc.* | 289 | 16,571 |
| Ameren Corp. | 421 | 29,971 | Eli Lilly & Co. | 1,278 | 963,203 |
| CenterPoint Energy, Inc. | 1,011 | 27,803 | Johnson & Johnson | 3,857 | 622,443 |
| CMS Energy Corp. | 468 | 26,849 | Merck & Co., Inc. | 4,060 | 516,229 |
| Consolidated Edison, Inc. | 553 | 48,227 | Pfizer, Inc. | 9,047 | 240,288 |
| Dominion Energy, Inc. | 1,341 | 64,140 | Viatis, Inc. | 1,922 | 23,775 |
| DTE Energy Co. | 330 | 35,756 | Zoetis, Inc., Class A | 736 | 145,971 |
| NiSource, Inc. | 662 | 17,252 | | | 2,693,925 |
| Public Service Enterprise Group, Inc. | 798 | 49,795 | <i>Professional Services — 1.0%</i> | | |
| Sempra | 1,009 | 71,235 | Automatic Data Processing, Inc. | 659 | 165,495 |
| WEC Energy Group, Inc. | 505 | 39,637 | Broadridge Financial Solutions, Inc. | 189 | 38,477 |
| | | 410,665 | Dayforce, Inc.* | 250 | 17,440 |
| <i>Office REITs — 0.1%</i> | | | Equifax, Inc. | 197 | 53,897 |
| Alexandria Real Estate Equities, Inc., REIT | 251 | 31,307 | Jacobs Solutions, Inc. | 202 | 29,623 |
| Boston Properties, Inc., REIT | 231 | 14,951 | Leidos Holdings, Inc. | 220 | 28,129 |
| | | 46,258 | Paychex, Inc. | 515 | 63,149 |
| <i>Oil, Gas & Consumable Fuels — 4.8%</i> | | | Paycom Software, Inc. | 79 | 14,409 |
| APA Corp. | 491 | 14,627 | Robert Half, Inc. | 170 | 13,668 |
| Chevron Corp. | 2,813 | 427,604 | Verisk Analytics, Inc., Class A | 232 | 56,121 |
| ConocoPhillips | 1,903 | 214,164 | | | 480,408 |
| Coterra Energy, Inc. | 1,205 | 31,065 | <i>Real Estate Management & Development — 0.2%</i> | | |
| Devon Energy Corp. | 1,027 | 45,250 | CBRE Group, Inc., Class A* | 488 | 44,842 |
| Diamondback Energy, Inc. | 287 | 52,383 | CoStar Group, Inc.* | 654 | 56,918 |
| EOG Resources, Inc. | 934 | 106,906 | | | 101,760 |
| EQT Corp. | 659 | 24,482 | <i>Residential REITs — 0.4%</i> | | |
| Exxon Mobil Corp. | 6,418 | 670,809 | AvalonBay Communities, Inc., REIT | 228 | 40,363 |
| Hess Corp. | 443 | 64,567 | Camden Property Trust, REIT | 171 | 16,156 |

| Investments | Shares | Value |
|--|--------|------------------|
| Common Stocks (continued) | | |
| Equity Residential, REIT | 554 | \$ 33,356 |
| Essex Property Trust, Inc., REIT | 103 | 23,834 |
| Invitation Homes, Inc., REIT | 922 | 31,413 |
| Mid-America Apartment Communities, Inc., REIT | 187 | 23,502 |
| UDR, Inc., REIT | 485 | 17,218 |
| | | <u>185,842</u> |
| <i>Retail REITs — 0.4%</i> | | |
| Federal Realty Investment Trust, REIT | 118 | 11,900 |
| Kimco Realty Corp., REIT | 1,066 | 21,064 |
| Realty Income Corp., REIT | 1,333 | 69,463 |
| Regency Centers Corp., REIT | 263 | 16,293 |
| Simon Property Group, Inc., REIT | 523 | 77,477 |
| | | <u>196,197</u> |
| <i>Specialized REITs — 1.5%</i> | | |
| American Tower Corp., REIT | 747 | 148,548 |
| Crown Castle, Inc., REIT | 695 | 76,408 |
| Digital Realty Trust, Inc., REIT | 485 | 71,203 |
| Equinix, Inc., REIT | 150 | 133,323 |
| Extra Space Storage, Inc., REIT | 339 | 47,789 |
| Iron Mountain, Inc., REIT | 468 | 36,803 |
| Public Storage, REIT | 254 | 72,103 |
| SBA Communications Corp., Class A, REIT | 173 | 36,197 |
| VICI Properties, Inc., Class A, REIT | 1,658 | 49,624 |
| Weyerhaeuser Co., REIT | 1,170 | 40,225 |
| | | <u>712,223</u> |
| <i>Specialty Retail — 3.0%</i> | | |
| AutoZone, Inc.* | 28 | 84,169 |
| Bath & Body Works, Inc. | 364 | 16,635 |
| Best Buy Co., Inc. | 310 | 25,073 |
| CarMax, Inc.* | 254 | 20,066 |
| Home Depot, Inc. (The) | 1,602 | 609,737 |
| Lowe's Cos., Inc. | 925 | 222,620 |
| O'Reilly Automotive, Inc.* | 95 | 103,305 |
| Ross Stores, Inc. | 543 | 80,885 |
| TJX Cos., Inc. (The) | 1,833 | 181,724 |
| Tractor Supply Co. | 173 | 43,997 |
| Ulta Beauty, Inc.* | 79 | 43,336 |
| | | <u>1,431,547</u> |
| <i>Textiles, Apparel & Luxury Goods — 0.7%</i> | | |
| Lululemon Athletica, Inc.* | 185 | 86,412 |
| NIKE, Inc., Class B | 1,961 | 203,807 |
| Ralph Lauren Corp., Class A | 64 | 11,899 |
| Tapestry, Inc. | 367 | 17,443 |
| VF Corp. | 530 | 8,660 |
| | | <u>328,221</u> |
| <i>Tobacco — 0.7%</i> | | |
| Altria Group, Inc. | 2,834 | 115,939 |
| Philip Morris International, Inc. | 2,487 | 223,730 |
| | | <u>339,669</u> |

| Investments | Shares | Value |
|--|-----------|-----------------------------|
| Common Stocks (continued) | | |
| <i>Trading Companies & Distributors — 0.4%</i> | | |
| Fastenal Co. | 916 | \$ 66,877 |
| United Rentals, Inc. | 109 | 75,566 |
| WW Grainger, Inc. | 71 | 69,116 |
| | | <u>211,559</u> |
| <i>Water Utilities — 0.1%</i> | | |
| American Water Works Co., Inc. | 312 | 36,984 |
| <i>Wireless Telecommunication Services — 0.3%</i> | | |
| T-Mobile US, Inc. | 815 | 133,090 |
| Total Common Stocks (Cost \$43,175,079) | | <u>48,134,530</u> |
| Securities Lending Reinvestments (c) — 0.1% | | |
| Investment Companies — 0.1% | | |
| Invesco Government & Agency Portfolio, Institutional Class 5.25% (d) | | |
| (Cost \$42,680) | 42,680 | 42,680 |
| | | <u>Principal Amount</u> |
| Short-Term Investments — 0.0%(a) | | |
| Repurchase Agreements (e) — 0.0%(a) | | |
| Repurchase Agreements with various counterparties, rates 5.2% - 5.3%, dated 2/29/2024, due 3/1/2024, total to be received \$17,214 | | |
| (Cost \$17,211) | \$ 17,211 | 17,211 |
| Total Investments — 99.9% (Cost \$43,234,970) | | <u>48,194,421</u> |
| Other assets less liabilities — 0.1% | | <u>28,420</u> |
| Net Assets — 100.0% | | <u><u>\$ 48,222,841</u></u> |

* Non-income producing security.

(a) Represents less than 0.05% of net assets.

(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 \$41,945, collateralized in the form of cash with a value of \$42,680 that was reinvested in the securities shown in the Securities Lending Reinvestment section of the Schedule of Portfolio Investments.

(c) The security was purchased with cash collateral held from securities on loan at February 29, 2024. The total value of securities purchased was \$42,680.

(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.

Abbreviations

REIT Real Estate Investment Trust

| Investments | Shares | Value | Investments | Shares | Value |
|---|--------|-----------|--|--------|-----------|
| Common Stocks — 83.5% | | | Common Stocks (continued) | | |
| <i>Aerospace & Defense — 1.3%</i> | | | Constellation Brands, Inc., Class A | | |
| Axon Enterprise, Inc.* | 80 | \$ 24,590 | | 184 | \$ 45,728 |
| Boeing Co. (The)* | 647 | 131,807 | Keurig Dr Pepper, Inc. | 1,146 | 34,277 |
| General Dynamics Corp. | 258 | 70,498 | Molson Coors Beverage Co., Class B | 211 | 13,171 |
| Howmet Aerospace, Inc. | 445 | 29,615 | Monster Beverage Corp.* | 841 | 49,703 |
| Huntington Ingalls Industries, Inc. | 45 | 13,123 | PepsiCo, Inc. | 1,565 | 258,757 |
| L3Harris Technologies, Inc. | 216 | 45,718 | | | 680,052 |
| Lockheed Martin Corp. | 251 | 107,488 | <i>Biotechnology — 1.6%</i> | | |
| Northrop Grumman Corp. | 161 | 74,224 | AbbVie, Inc. | 2,010 | 353,861 |
| RTX Corp. | 1,637 | 146,790 | Amgen, Inc. | 609 | 166,762 |
| Textron, Inc. | 223 | 19,863 | Biogen, Inc.* | 165 | 35,803 |
| TransDigm Group, Inc. | 63 | 74,198 | Gilead Sciences, Inc. | 1,419 | 102,310 |
| | | 737,914 | Incyte Corp.* | 212 | 12,372 |
| <i>Air Freight & Logistics — 0.4%</i> | | | Moderna, Inc.* | 378 | 34,867 |
| CH Robinson Worldwide, Inc. | 133 | 9,853 | Regeneron Pharmaceuticals, Inc.* | 122 | 117,863 |
| Expeditors International of Washington, Inc. | 166 | 19,853 | Vertex Pharmaceuticals, Inc.* | 293 | 123,277 |
| FedEx Corp. | 263 | 65,479 | | | 947,115 |
| United Parcel Service, Inc., Class B | 823 | 122,018 | <i>Broadline Retail — 3.2%</i> | | |
| | | 217,203 | Amazon.com, Inc.* | 10,354 | 1,830,173 |
| <i>Automobile Components — 0.1%</i> | | | eBay, Inc. | 591 | 27,942 |
| Aptiv plc* | 322 | 25,596 | Etsy, Inc.* | 136 | 9,750 |
| BorgWarner, Inc. | 268 | 8,343 | | | 1,867,865 |
| | | 33,939 | <i>Building Products — 0.4%</i> | | |
| <i>Automobiles — 1.3%</i> | | | A O Smith Corp. | 140 | 11,606 |
| Ford Motor Co. | 4,477 | 55,694 | Allegion plc | 100 | 12,787 |
| General Motors Co. | 1,559 | 63,888 | Builders FirstSource, Inc.* | 140 | 27,325 |
| Tesla, Inc.* | 3,148 | 635,518 | Carrier Global Corp. | 955 | 53,079 |
| | | 755,100 | Johnson Controls International plc | 775 | 45,934 |
| <i>Banks — 2.7%</i> | | | Masco Corp. | 256 | 19,651 |
| Bank of America Corp. | 7,839 | 270,602 | Trane Technologies plc | 260 | 73,312 |
| Citigroup, Inc. | 2,179 | 120,913 | | | 243,694 |
| Citizens Financial Group, Inc. | 531 | 16,668 | <i>Capital Markets — 2.3%</i> | | |
| Comerica, Inc. | 150 | 7,407 | Ameriprise Financial, Inc. | 115 | 46,846 |
| Fifth Third Bancorp | 775 | 26,613 | Bank of New York Mellon Corp. (The) | 876 | 49,135 |
| Huntington Bancshares, Inc. | 1,649 | 21,503 | BlackRock, Inc. | 159 | 129,003 |
| JPMorgan Chase & Co. | 3,292 | 612,509 | Blackstone, Inc. | 809 | 103,406 |
| KeyCorp | 1,066 | 15,212 | Cboe Global Markets, Inc. | 120 | 23,040 |
| M&T Bank Corp. | 189 | 26,411 | Charles Schwab Corp. (The) | 1,694 | 113,125 |
| PNC Financial Services Group, Inc. (The) | 454 | 66,829 | CME Group, Inc. | 410 | 90,344 |
| Regions Financial Corp. | 1,059 | 19,729 | FactSet Research Systems, Inc. | 43 | 19,891 |
| Truist Financial Corp. | 1,518 | 53,100 | Franklin Resources, Inc. | 321 | 8,811 |
| US Bancorp | 1,773 | 74,395 | Goldman Sachs Group, Inc. (The) | 371 | 144,338 |
| Wells Fargo & Co. | 4,135 | 229,865 | Intercontinental Exchange, Inc. | 652 | 90,250 |
| Zions Bancorp NA | 169 | 6,664 | Invesco Ltd. | 512 | 7,890 |
| | | 1,568,420 | MarketAxess Holdings, Inc. | 43 | 9,177 |
| <i>Beverages — 1.2%</i> | | | Moody's Corp. | 179 | 67,916 |
| Brown-Forman Corp., Class B | 208 | 12,528 | Morgan Stanley | 1,439 | 123,812 |
| Coca-Cola Co. (The) | 4,430 | 265,888 | MSCI, Inc., Class A | 90 | 50,487 |
| | | | Nasdaq, Inc. | 388 | 21,806 |
| | | | Northern Trust Corp. | 236 | 19,383 |
| | | | Raymond James Financial, Inc. | 214 | 25,748 |

| Investments | Shares | Value | Investments | Shares | Value |
|--|--------|------------|--|--------|------------|
| Common Stocks (continued) | | | Common Stocks (continued) | | |
| S&P Global, Inc. | 369 | \$ 158,072 | <i>Consumer Staples Distribution & Retail — 1.6%</i> | | |
| State Street Corp. | 351 | 25,879 | Costco Wholesale Corp. | 504 | \$ 374,921 |
| T. Rowe Price Group, Inc. | 254 | 28,791 | Dollar General Corp. | 250 | 36,327 |
| | | 1,357,150 | Dollar Tree, Inc.* | 238 | 34,910 |
| <i>Chemicals — 1.3%</i> | | | Kroger Co. (The) | 753 | 37,356 |
| Air Products and Chemicals, Inc. | 253 | 59,212 | Sysco Corp. | 574 | 46,477 |
| Albemarle Corp. | 134 | 18,472 | Target Corp. | 526 | 80,436 |
| Celanese Corp., Class A | 114 | 17,325 | Walgreens Boots Alliance, Inc. | 816 | 17,348 |
| CF Industries Holdings, Inc. | 218 | 17,597 | Walmart, Inc. | 4,872 | 285,548 |
| Corteva, Inc. | 802 | 42,923 | | | 913,323 |
| Dow, Inc. | 799 | 44,648 | <i>Containers & Packaging — 0.2%</i> | | |
| DuPont de Nemours, Inc. | 490 | 33,903 | Amcor plc | 1,646 | 14,913 |
| Eastman Chemical Co. | 135 | 11,845 | Avery Dennison Corp. | 92 | 19,921 |
| Ecolab, Inc. | 289 | 64,979 | Ball Corp. | 359 | 22,983 |
| FMC Corp. | 142 | 8,007 | International Paper Co. | 394 | 13,932 |
| International Flavors & Fragrances, Inc. | 291 | 21,970 | Packaging Corp. of America | 102 | 18,481 |
| Linde plc | 552 | 247,749 | Westrock Co. | 292 | 13,225 |
| LyondellBasell Industries NV, Class A | 292 | 29,282 | | | 103,455 |
| Mosaic Co. (The) | 372 | 11,591 | <i>Distributors — 0.1%</i> | | |
| PPG Industries, Inc. | 268 | 37,949 | Genuine Parts Co. | 160 | 23,882 |
| Sherwin-Williams Co. (The) | 268 | 88,984 | LKQ Corp. | 305 | 15,948 |
| | | 756,436 | Pool Corp. | 44 | 17,517 |
| <i>Commercial Services & Supplies — 0.5%</i> | | | | | 57,347 |
| Cintas Corp. | 99 | 62,232 | <i>Diversified Telecommunication Services — 0.6%</i> | | |
| Copart, Inc.* | 995 | 52,884 | AT&T, Inc. | 8,141 | 137,827 |
| Republic Services, Inc., Class A | 233 | 42,779 | Verizon Communications, Inc. | 4,787 | 191,576 |
| Rollins, Inc. | 320 | 14,103 | | | 329,403 |
| Veralto Corp. | 250 | 21,605 | <i>Electric Utilities — 1.2%</i> | | |
| Waste Management, Inc. | 417 | 85,756 | Alliant Energy Corp. | 291 | 13,895 |
| | | 279,359 | American Electric Power Co., Inc. | 599 | 51,029 |
| <i>Communications Equipment — 0.7%</i> | | | Constellation Energy Corp. | 364 | 61,316 |
| Arista Networks, Inc.* | 287 | 79,654 | Duke Energy Corp. | 877 | 80,535 |
| Cisco Systems, Inc. | 4,612 | 223,082 | Edison International | 436 | 29,657 |
| F5, Inc.* | 68 | 12,731 | Entergy Corp. | 241 | 24,478 |
| Juniper Networks, Inc. | 363 | 13,442 | Evergy, Inc. | 262 | 12,979 |
| Motorola Solutions, Inc. | 189 | 62,444 | Eversource Energy | 398 | 23,363 |
| | | 391,353 | Exelon Corp. | 1,133 | 40,607 |
| <i>Construction & Engineering — 0.1%</i> | | | FirstEnergy Corp. | 588 | 21,527 |
| Quanta Services, Inc. | 165 | 39,849 | NextEra Energy, Inc. | 2,336 | 128,924 |
| <i>Construction Materials — 0.1%</i> | | | NRG Energy, Inc. | 257 | 14,217 |
| Martin Marietta Materials, Inc. | 70 | 40,440 | PG&E Corp. | 2,429 | 40,540 |
| Vulcan Materials Co. | 151 | 40,143 | Pinnacle West Capital Corp. | 129 | 8,815 |
| | | 80,583 | PPL Corp. | 839 | 22,124 |
| <i>Consumer Finance — 0.4%</i> | | | Southern Co. (The) | 1,242 | 83,524 |
| American Express Co. | 655 | 143,720 | Xcel Energy, Inc. | 628 | 33,089 |
| Capital One Financial Corp. | 434 | 59,723 | | | 690,619 |
| Discover Financial Services | 285 | 34,400 | <i>Electrical Equipment — 0.5%</i> | | |
| Synchrony Financial | 471 | 19,452 | AMETEK, Inc. | 263 | 47,387 |
| | | 257,295 | Eaton Corp. plc | 455 | 131,495 |
| | | | Emerson Electric Co. | 649 | 69,346 |
| | | | Generac Holdings, Inc.* | 70 | 7,876 |
| | | | Hubbell, Inc., Class B | 61 | 23,221 |

| <u>Investments</u> | <u>Shares</u> | <u>Value</u> | <u>Investments</u> | <u>Shares</u> | <u>Value</u> |
|--|---------------|--------------|--|---------------|--------------|
| Common Stocks (continued) | | | Common Stocks (continued) | | |
| Rockwell Automation, Inc. | 131 | \$ 37,345 | Mondelez International, Inc., Class A | 1,549 | \$ 113,185 |
| | | 316,670 | Tyson Foods, Inc., Class A | 325 | 17,628 |
| <i>Electronic Equipment, Instruments & Components — 0.5%</i> | | | | | |
| Amphenol Corp., Class A | 681 | 74,392 | <i>Gas Utilities — 0.0%(a)</i> | | |
| CDW Corp. | 153 | 37,670 | Atmos Energy Corp. | 169 | 19,082 |
| Corning, Inc. | 874 | 28,178 | <i>Ground Transportation — 1.0%</i> | | |
| Jabil, Inc. | 146 | 21,037 | CSX Corp. | 2,250 | 85,365 |
| Keysight Technologies, Inc.* | 202 | 31,169 | JB Hunt Transport Services, Inc. | 93 | 19,187 |
| TE Connectivity Ltd. | 354 | 50,820 | Norfolk Southern Corp. | 257 | 65,119 |
| Teledyne Technologies, Inc.* | 54 | 23,072 | Old Dominion Freight Line, Inc. | 102 | 45,133 |
| Trimble, Inc.* | 283 | 17,317 | Uber Technologies, Inc.* | 2,343 | 186,268 |
| Zebra Technologies Corp., Class A* | 58 | 16,210 | Union Pacific Corp. | 694 | 176,061 |
| | | 299,865 | | | |
| <i>Energy Equipment & Services — 0.3%</i> | | | <i>Health Care Equipment & Supplies — 2.1%</i> | | |
| Baker Hughes Co., Class A | 1,146 | 33,910 | Abbott Laboratories | 1,976 | 234,433 |
| Halliburton Co. | 1,019 | 35,736 | Align Technology, Inc.* | 81 | 24,496 |
| Schlumberger NV | 1,626 | 78,585 | Baxter International, Inc. | 578 | 23,652 |
| | | 148,231 | Becton Dickinson & Co. | 330 | 77,731 |
| <i>Entertainment — 1.1%</i> | | | Boston Scientific Corp.* | 1,667 | 110,372 |
| Electronic Arts, Inc. | 279 | 38,915 | Cooper Cos., Inc. (The) | 226 | 21,154 |
| Live Nation Entertainment, Inc.* | 162 | 15,711 | DENTSPLY SIRONA, Inc. | 241 | 7,876 |
| Netflix, Inc.* | 498 | 300,254 | Dexcom, Inc.* | 440 | 50,631 |
| Take-Two Interactive Software, Inc.* | 180 | 26,448 | Edwards Lifesciences Corp.* | 691 | 58,645 |
| Walt Disney Co. (The) | 2,083 | 232,421 | GE HealthCare Technologies, Inc. | 461 | 42,080 |
| Warner Bros Discovery, Inc.* | 2,527 | 22,212 | Hologic, Inc.* | 279 | 20,590 |
| | | 635,961 | IDEXX Laboratories, Inc.* | 95 | 54,647 |
| <i>Financial Services — 3.6%</i> | | | Insulet Corp.* | 80 | 13,120 |
| Berkshire Hathaway, Inc., Class B* | 2,071 | 847,867 | Intuitive Surgical, Inc.* | 401 | 154,625 |
| Fidelity National Information Services, Inc. | 675 | 46,703 | Medtronic plc | 1,515 | 126,290 |
| Fiserv, Inc.* | 683 | 101,952 | ResMed, Inc. | 167 | 29,011 |
| FleetCor Technologies, Inc.* | 82 | 22,900 | STERIS plc | 112 | 26,086 |
| Global Payments, Inc. | 296 | 38,391 | Stryker Corp. | 385 | 134,392 |
| Jack Henry & Associates, Inc. | 83 | 14,423 | Teleflex, Inc. | 54 | 12,031 |
| Mastercard, Inc., Class A | 943 | 447,699 | Zimmer Biomet Holdings, Inc. | 238 | 29,598 |
| PayPal Holdings, Inc.* | 1,227 | 74,037 | | | |
| Visa, Inc., Class A | 1,815 | 512,992 | <i>Health Care Providers & Services — 2.2%</i> | | |
| | | 2,106,964 | Cardinal Health, Inc. | 281 | 31,466 |
| <i>Food Products — 0.7%</i> | | | Cencora, Inc. | 190 | 44,764 |
| Archer-Daniels-Midland Co. | 607 | 32,238 | Centene Corp.* | 608 | 47,685 |
| Bunge Global SA | 165 | 15,571 | Cigna Group (The) | 333 | 111,935 |
| Campbell Soup Co. | 224 | 9,551 | CVS Health Corp. | 1,462 | 108,729 |
| Conagra Brands, Inc. | 544 | 15,276 | DaVita, Inc.* | 61 | 7,745 |
| General Mills, Inc. | 662 | 42,487 | Elevance Health, Inc. | 268 | 134,335 |
| Hershey Co. (The) | 171 | 32,134 | HCA Healthcare, Inc. | 226 | 70,444 |
| Hormel Foods Corp. | 330 | 11,656 | Henry Schein, Inc.* | 149 | 11,394 |
| J M Smucker Co. (The) | 121 | 14,541 | Humana, Inc. | 140 | 49,045 |
| Kellanova | 300 | 16,545 | Laboratory Corp. of America Holdings | 97 | 20,936 |
| Kraft Heinz Co. (The) | 908 | 32,034 | McKesson Corp. | 151 | 78,733 |
| Lamb Weston Holdings, Inc. | 165 | 16,865 | Molina Healthcare, Inc.* | 66 | 25,998 |
| McCormick & Co., Inc. (Non-Voting) | 286 | 19,694 | Quest Diagnostics, Inc. | 128 | 15,986 |
| | | | UnitedHealth Group, Inc. | 1,053 | 519,761 |

| Investments | Shares | Value | Investments | Shares | Value |
|--|--------|-----------|--|--------|-----------|
| Common Stocks (continued) | | | Common Stocks (continued) | | |
| Universal Health Services, Inc., Class B | 69 | \$ 11,527 | <i>Industrial Conglomerates — 0.7%</i> | | |
| | | 1,290,483 | 3M Co. | 629 | \$ 57,943 |
| <i>Health Care REITs — 0.2%</i> | | | General Electric Co. | 1,239 | 194,387 |
| Healthpeak Properties, Inc., REIT | 806 | 13,500 | Honeywell International, Inc. | 751 | 149,246 |
| Ventas, Inc., REIT | 458 | 19,369 | | | 401,576 |
| Welltower, Inc., REIT | 630 | 58,061 | <i>Industrial REITs — 0.2%</i> | | |
| | | 90,930 | Prologis, Inc., REIT | 1,052 | 140,200 |
| <i>Hotel & Resort REITs — 0.0%(a)</i> | | | <i>Insurance — 1.8%</i> | | |
| Host Hotels & Resorts, Inc., REIT | 803 | 16,654 | Aflac, Inc. | 605 | 48,848 |
| <i>Hotels, Restaurants & Leisure — 1.8%</i> | | | Allstate Corp. (The) | 298 | 47,537 |
| Airbnb, Inc., Class A* | 495 | 77,948 | American International Group, Inc. | 799 | 58,239 |
| Booking Holdings, Inc.* | 40 | 138,753 | Aon plc, Class A | 228 | 72,046 |
| Caesars Entertainment, Inc.* | 246 | 10,694 | Arch Capital Group Ltd.* | 425 | 37,226 |
| Carnival Corp.* | 1,147 | 18,191 | Arthur J Gallagher & Co. | 246 | 60,007 |
| Chipotle Mexican Grill, Inc., Class A* | 31 | 83,352 | Assurant, Inc. | 60 | 10,887 |
| Darden Restaurants, Inc. | 137 | 23,387 | Brown & Brown, Inc. | 269 | 22,652 |
| Domino's Pizza, Inc. | 40 | 17,934 | Chubb Ltd. | 465 | 117,027 |
| Expedia Group, Inc.* | 152 | 20,797 | Cincinnati Financial Corp. | 179 | 20,406 |
| Hilton Worldwide Holdings, Inc. | 292 | 59,661 | Everest Group Ltd. | 49 | 18,075 |
| Las Vegas Sands Corp. | 420 | 22,898 | Globe Life, Inc. | 98 | 12,439 |
| Marriott International, Inc., Class A | 281 | 70,214 | Hartford Financial Services Group, Inc. (The) | 342 | 32,777 |
| McDonald's Corp. | 826 | 241,423 | Loews Corp. | 208 | 15,627 |
| MGM Resorts International* | 311 | 13,460 | Marsh & McLennan Cos., Inc. | 561 | 113,473 |
| Norwegian Cruise Line Holdings Ltd.* | 484 | 9,385 | MetLife, Inc. | 708 | 49,376 |
| Royal Caribbean Cruises Ltd.* | 268 | 33,058 | Principal Financial Group, Inc. | 250 | 20,215 |
| Starbucks Corp. | 1,301 | 123,465 | Progressive Corp. (The) | 666 | 126,247 |
| Wynn Resorts Ltd. | 109 | 11,467 | Prudential Financial, Inc. | 411 | 44,795 |
| Yum! Brands, Inc. | 319 | 44,156 | Travelers Cos., Inc. (The) | 260 | 57,450 |
| | | 1,020,243 | W R Berkley Corp. | 232 | 19,395 |
| <i>Household Durables — 0.3%</i> | | | Willis Towers Watson plc | 118 | 32,168 |
| DR Horton, Inc. | 343 | 51,258 | | | 1,036,912 |
| Garmin Ltd. | 174 | 23,899 | <i>Interactive Media & Services — 5.1%</i> | | |
| Lennar Corp., Class A | 285 | 45,176 | Alphabet, Inc., Class A* | 6,737 | 932,805 |
| Mohawk Industries, Inc.* | 60 | 7,117 | Alphabet, Inc., Class C* | 5,671 | 792,692 |
| NVR, Inc.* | 4 | 30,502 | Match Group, Inc.* | 309 | 11,136 |
| PulteGroup, Inc. | 245 | 26,553 | Meta Platforms, Inc., Class A | 2,527 | 1,238,559 |
| Whirlpool Corp. | 62 | 6,658 | | | 2,975,192 |
| | | 191,163 | <i>IT Services — 1.0%</i> | | |
| <i>Household Products — 1.0%</i> | | | Accenture plc, Class A | 715 | 267,968 |
| Church & Dwight Co., Inc. | 281 | 28,134 | Akamai Technologies, Inc.* | 172 | 19,078 |
| Clorox Co. (The) | 141 | 21,617 | Cognizant Technology Solutions Corp., Class A | 571 | 45,121 |
| Colgate-Palmolive Co. | 937 | 81,069 | EPAM Systems, Inc.* | 66 | 20,090 |
| Kimberly-Clark Corp. | 385 | 46,650 | Gartner, Inc.* | 89 | 41,435 |
| Procter & Gamble Co. (The) | 2,683 | 426,436 | International Business Machines Corp. | 1,040 | 192,431 |
| | | 603,906 | VeriSign, Inc.* | 101 | 19,724 |
| <i>Independent Power and Renewable Electricity Producers — 0.0%(a)</i> | | | | | 605,847 |
| AES Corp. (The) | 763 | 11,598 | <i>Leisure Products — 0.0%(a)</i> | | |
| | | | Hasbro, Inc. | 148 | 7,443 |

| Investments | Shares | Value | Investments | Shares | Value |
|--|---------------|----------------|---|---------------|--------------|
| Common Stocks (continued) | | | Common Stocks (continued) | | |
| <i>Life Sciences Tools & Services — 1.2%</i> | | | Steel Dynamics, Inc. 173 \$ 23,151 | | |
| Agilent Technologies, Inc. | 333 | \$ 45,741 | <u>179,739</u> | | |
| Bio-Rad Laboratories, Inc., Class A* | 24 | 7,821 | <i>Multi-Utilities — 0.5%</i> | | |
| Bio-Techne Corp. | 180 | 13,243 | Ameren Corp. | 299 | 21,286 |
| Charles River Laboratories International, Inc.* | 58 | 14,743 | CenterPoint Energy, Inc. | 719 | 19,772 |
| Danaher Corp. | 749 | 189,602 | CMS Energy Corp. | 332 | 19,047 |
| Illumina, Inc.* | 181 | 25,309 | Consolidated Edison, Inc. | 393 | 34,274 |
| IQVIA Holdings, Inc.* | 208 | 51,409 | Dominion Energy, Inc. | 953 | 45,582 |
| Mettler-Toledo International, Inc.* | 25 | 31,181 | DTE Energy Co. | 235 | 25,462 |
| Revvity, Inc. | 141 | 15,452 | NiSource, Inc. | 471 | 12,274 |
| Thermo Fisher Scientific, Inc. | 440 | 250,879 | Public Service Enterprise Group, Inc. | 567 | 35,381 |
| Waters Corp.* | 67 | 22,607 | Sempra | 717 | 50,620 |
| West Pharmaceutical Services, Inc. | 84 | 30,102 | WEC Energy Group, Inc. | 359 | 28,178 |
| | | <u>698,089</u> | <u>291,876</u> | | |
| <i>Machinery — 1.5%</i> | | | <i>Office REITs — 0.1%</i> | | |
| Caterpillar, Inc. | 581 | 194,031 | Alexandria Real Estate Equities, Inc., REIT | 178 | 22,202 |
| Cummins, Inc. | 161 | 43,246 | Boston Properties, Inc., REIT | 164 | 10,614 |
| Deere & Co. | 305 | 111,340 | <u>32,816</u> | | |
| Dover Corp. | 159 | 26,295 | <i>Oil, Gas & Consumable Fuels — 2.8%</i> | | |
| Fortive Corp. | 400 | 34,052 | APA Corp. | 349 | 10,397 |
| IDEX Corp. | 86 | 20,287 | Chevron Corp. | 1,999 | 303,868 |
| Illinois Tool Works, Inc. | 312 | 81,791 | ConocoPhillips | 1,352 | 152,154 |
| Ingersoll Rand, Inc. | 461 | 42,103 | Coterra Energy, Inc. | 856 | 22,068 |
| Nordson Corp. | 62 | 16,470 | Devon Energy Corp. | 729 | 32,120 |
| Otis Worldwide Corp. | 466 | 44,410 | Diamondback Energy, Inc. | 204 | 37,234 |
| PACCAR, Inc. | 596 | 66,090 | EOG Resources, Inc. | 664 | 76,001 |
| Parker-Hannifin Corp. | 146 | 78,176 | EQT Corp. | 468 | 17,386 |
| Pentair plc | 188 | 14,625 | Exxon Mobil Corp. | 4,561 | 476,716 |
| Snap-on, Inc. | 60 | 16,540 | Hess Corp. | 315 | 45,911 |
| Stanley Black & Decker, Inc. | 175 | 15,626 | Kinder Morgan, Inc. | 2,202 | 38,293 |
| Westinghouse Air Brake Technologies Corp. | 204 | 28,823 | Marathon Oil Corp. | 666 | 16,150 |
| Xylem, Inc. | 274 | 34,812 | Marathon Petroleum Corp. | 432 | 73,107 |
| | | <u>868,717</u> | Occidental Petroleum Corp. | 752 | 45,579 |
| <i>Media — 0.5%</i> | | | ONEOK, Inc. | 663 | 49,805 |
| Charter Communications, Inc., Class A* | 115 | 33,802 | Phillips 66 | 501 | 71,397 |
| Comcast Corp., Class A | 4,572 | 195,910 | Pioneer Natural Resources Co. | 266 | 62,561 |
| Fox Corp., Class A | 281 | 8,371 | Targa Resources Corp. | 254 | 24,953 |
| Fox Corp., Class B | 150 | 4,107 | Valero Energy Corp. | 388 | 54,886 |
| Interpublic Group of Cos., Inc. (The) | 436 | 13,690 | Williams Cos., Inc. (The) | 1,385 | 49,777 |
| News Corp., Class A | 433 | 11,639 | <u>1,660,363</u> | | |
| News Corp., Class B | 131 | 3,667 | <i>Passenger Airlines — 0.1%</i> | | |
| Omnicom Group, Inc. | 225 | 19,888 | American Airlines Group, Inc.* | 744 | 11,666 |
| Paramount Global, Class B | 549 | 6,061 | Delta Air Lines, Inc. | 733 | 30,984 |
| | | <u>297,135</u> | Southwest Airlines Co. | 679 | 23,269 |
| <i>Metals & Mining — 0.3%</i> | | | United Airlines Holdings, Inc.* | 373 | 16,968 |
| Freeport-McMoRan, Inc. | 1,633 | 61,744 | <u>82,887</u> | | |
| Newmont Corp. | 1,312 | 41,000 | <i>Personal Care Products — 0.1%</i> | | |
| Nucor Corp. | 280 | 53,844 | Estee Lauder Cos., Inc. (The), Class A | 264 | 39,225 |
| | | | Kenvue, Inc. | 1,962 | 37,278 |
| | | | <u>76,503</u> | | |

| Investments | Shares | Value | Investments | Shares | Value |
|--|--------|------------|---|--------|-----------|
| Common Stocks (continued) | | | Common Stocks (continued) | | |
| <i>Pharmaceuticals — 3.3%</i> | | | | | |
| Bristol-Myers Squibb Co. | 2,317 | \$ 117,588 | First Solar, Inc.* | 122 | \$ 18,775 |
| Catalent, Inc.* | 205 | 11,755 | Intel Corp. | 4,800 | 206,640 |
| Eli Lilly & Co. | 908 | 684,341 | KLA Corp. | 155 | 105,756 |
| Johnson & Johnson | 2,741 | 442,342 | Lam Research Corp. | 150 | 140,737 |
| Merck & Co., Inc. | 2,885 | 366,828 | Microchip Technology, Inc. | 616 | 51,830 |
| Pfizer, Inc. | 6,429 | 170,754 | Micron Technology, Inc. | 1,250 | 113,262 |
| Viatis, Inc. | 1,366 | 16,897 | Monolithic Power Systems, Inc. | 55 | 39,602 |
| Zoetis, Inc., Class A | 523 | 103,727 | NVIDIA Corp. | 2,812 | 2,224,629 |
| | | 1,914,232 | NXP Semiconductors NV | 293 | 73,171 |
| <i>Professional Services — 0.6%</i> | | | ON Semiconductor Corp.* | 490 | 38,671 |
| Automatic Data Processing, Inc. | 468 | 117,529 | Qorvo, Inc.* | 111 | 12,715 |
| Broadridge Financial Solutions, Inc. | 134 | 27,280 | QUALCOMM, Inc. | 1,267 | 199,920 |
| Dayforce, Inc.* | 178 | 12,417 | Skyworks Solutions, Inc. | 181 | 18,991 |
| Equifax, Inc. | 140 | 38,303 | Teradyne, Inc. | 174 | 18,025 |
| Jacobs Solutions, Inc. | 143 | 20,971 | Texas Instruments, Inc. | 1,034 | 173,019 |
| Leidos Holdings, Inc. | 157 | 20,074 | | | 4,760,442 |
| Paychex, Inc. | 366 | 44,879 | <i>Software — 9.1%</i> | | |
| Paycom Software, Inc. | 56 | 10,214 | Adobe, Inc.* | 518 | 290,225 |
| Robert Half, Inc. | 121 | 9,728 | ANSYS, Inc.* | 99 | 33,083 |
| Verisk Analytics, Inc., Class A | 165 | 39,913 | Autodesk, Inc.* | 243 | 62,735 |
| | | 341,308 | Cadence Design Systems, Inc.* | 310 | 94,358 |
| <i>Real Estate Management & Development — 0.1%</i> | | | Fair Isaac Corp.* | 28 | 35,557 |
| CBRE Group, Inc., Class A* | 347 | 31,886 | Fortinet, Inc.* | 726 | 50,174 |
| CoStar Group, Inc.* | 465 | 40,469 | Gen Digital, Inc. | 642 | 13,797 |
| | | 72,355 | Intuit, Inc. | 319 | 211,462 |
| <i>Residential REITs — 0.2%</i> | | | Microsoft Corp. | 8,462 | 3,500,222 |
| AvalonBay Communities, Inc., REIT | 162 | 28,679 | Oracle Corp. | 1,809 | 202,029 |
| Camden Property Trust, REIT | 122 | 11,527 | Palo Alto Networks, Inc.* | 354 | 109,935 |
| Equity Residential, REIT | 393 | 23,663 | PTC, Inc.* | 135 | 24,706 |
| Essex Property Trust, Inc., REIT | 73 | 16,892 | Roper Technologies, Inc. | 122 | 66,457 |
| Invitation Homes, Inc., REIT | 655 | 22,316 | Salesforce, Inc.* | 1,108 | 342,172 |
| Mid-America Apartment Communities, Inc., REIT | 133 | 16,715 | ServiceNow, Inc.* | 233 | 179,722 |
| UDR, Inc., REIT | 345 | 12,247 | Synopsys, Inc.* | 173 | 99,255 |
| | | 132,039 | Tyler Technologies, Inc.* | 48 | 20,983 |
| <i>Retail REITs — 0.2%</i> | | | | | 5,336,872 |
| Federal Realty Investment Trust, REIT | 84 | 8,471 | <i>Specialized REITs — 0.9%</i> | | |
| Kimco Realty Corp., REIT | 757 | 14,958 | American Tower Corp., REIT | 531 | 105,595 |
| Realty Income Corp., REIT | 947 | 49,348 | Crown Castle, Inc., REIT | 494 | 54,310 |
| Regency Centers Corp., REIT | 187 | 11,585 | Digital Realty Trust, Inc., REIT | 345 | 50,649 |
| Simon Property Group, Inc., REIT | 371 | 54,960 | Equinix, Inc., REIT | 107 | 95,104 |
| | | 139,322 | Extra Space Storage, Inc., REIT | 241 | 33,974 |
| <i>Semiconductors & Semiconductor Equipment — 8.2%</i> | | | Iron Mountain, Inc., REIT | 332 | 26,108 |
| Advanced Micro Devices, Inc.* | 1,839 | 354,063 | Public Storage, REIT | 180 | 51,097 |
| Analog Devices, Inc. | 567 | 108,762 | SBA Communications Corp., Class A, REIT | 123 | 25,735 |
| Applied Materials, Inc. | 952 | 191,942 | VICI Properties, Inc., Class A, REIT | 1,178 | 35,258 |
| Broadcom, Inc. | 500 | 650,245 | Weyerhaeuser Co., REIT | 831 | 28,570 |
| Enphase Energy, Inc.* | 155 | 19,687 | | | 506,400 |
| | | | <i>Specialty Retail — 1.7%</i> | | |
| | | | AutoZone, Inc.* | 20 | 60,120 |
| | | | Bath & Body Works, Inc. | 259 | 11,836 |
| | | | Best Buy Co., Inc. | 221 | 17,875 |
| | | | CarMax, Inc.* | 181 | 14,299 |
| | | | Home Depot, Inc. (The) | 1,139 | 433,515 |
| | | | Lowe's Cos., Inc. | 657 | 158,120 |
| | | | O'Reilly Automotive, Inc.* | 67 | 72,857 |

| <u>Investments</u> | <u>Shares</u> | <u>Value</u> |
|---|-----------------------------|-----------------------------|
| Common Stocks (continued) | | |
| Ross Stores, Inc. | 386 | \$ 57,499 |
| TJX Cos., Inc. (The) | 1,303 | 129,180 |
| Tractor Supply Co. | 123 | 31,281 |
| Ulta Beauty, Inc.* | 56 | 30,719 |
| | | <u>1,017,301</u> |
| <i>Technology Hardware, Storage & Peripherals — 5.4%</i> | | |
| Apple, Inc. | 16,645 | 3,008,584 |
| Hewlett Packard Enterprise Co. | 1,461 | 22,251 |
| HP, Inc. | 990 | 28,047 |
| NetApp, Inc. | 238 | 21,210 |
| Seagate Technology Holdings plc | 221 | 20,564 |
| Western Digital Corp.* | 369 | 21,944 |
| | | <u>3,122,600</u> |
| <i>Textiles, Apparel & Luxury Goods — 0.4%</i> | | |
| Lululemon Athletica, Inc.* | 131 | 61,189 |
| NIKE, Inc., Class B | 1,394 | 144,879 |
| Ralph Lauren Corp., Class A | 45 | 8,366 |
| Tapestry, Inc. | 261 | 12,405 |
| VF Corp. | 376 | 6,144 |
| | | <u>232,983</u> |
| <i>Tobacco — 0.4%</i> | | |
| Altria Group, Inc. | 2,014 | 82,393 |
| Philip Morris International, Inc. | 1,767 | 158,959 |
| | | <u>241,352</u> |
| <i>Trading Companies & Distributors — 0.3%</i> | | |
| Fastenal Co. | 651 | 47,529 |
| United Rentals, Inc. | 77 | 53,382 |
| WW Grainger, Inc. | 50 | 48,673 |
| | | <u>149,584</u> |
| <i>Water Utilities — 0.0%(a)</i> | | |
| American Water Works Co., Inc. | 222 | 26,316 |
| <i>Wireless Telecommunication Services — 0.2%</i> | | |
| T-Mobile US, Inc. | 579 | 94,551 |
| Total Common Stocks (Cost \$46,575,375) | | <u>48,720,174</u> |
| | Principal Amount | |
| Short-Term Investments — 3.9% | | |
| Repurchase Agreements (b) — 3.9% | | |
| Repurchase Agreements with various counterparties, rates 5.2% - 5.3%, dated 2/29/2024, due 3/1/2024, total to be received \$2,254,031 | | |
| (Cost \$2,253,701) | \$ 2,253,701 | <u>2,253,701</u> |
| Total Investments — 87.4% (Cost \$48,829,076) | | <u>50,973,875</u> |
| Other assets less liabilities — 12.6% | | <u>7,362,776</u> |
| Net Assets — 100.0% | | <u>\$ 58,336,651</u> |

* Non-income producing security.

(a) Represents less than 0.05% of net assets.

(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.

Abbreviations

REIT Real Estate Investment Trust

Futures Contracts Purchased

S&P 500® High Income ETF 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 | 36 | 3/15/2024 | U.S. Dollar | \$ 9,186,750 | \$ 423,523 |

Swap Agreements

S&P 500® High Income ETF had the following open non-exchange traded total return swap agreements as of February 29, 2024:

| <u>Notional Amount (\$)</u> | <u>Termination Date^a</u> | <u>Counterparty</u> | <u>Rate Paid (Received)^b</u> | <u>Reference Instrument</u> | <u>Value and Unrealized Depreciation (\$)</u> |
|-------------------------------------|---|-----------------------------|---|---|---|
| 57,872,565 | 12/11/2025 | Goldman Sachs International | 0.00% | S&P 500 Index SWAP Goldman Sachs International | (831,917) |
| <u>57,872,565</u> | | | | Total Unrealized Depreciation | <u>(831,917)</u> |

^a Agreements may be terminated at will by either party without penalty. Payment is due at termination/maturity.^b 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 |
|---|---------------|------------------|
| Common Stocks — 99.8% | | |
| <i>Chemicals — 26.2%</i> | | |
| Albemarle Corp. | 715 | \$ 98,563 |
| Arcadium Lithium plc* | 32,869 | 180,451 |
| Ganfeng Lithium Group Co. Ltd., Class H(a) | 19,824 | 65,831 |
| Qinghai Salt Lake Industry Co. Ltd., Class A* | 32,600 | 73,192 |
| Tianqi Lithium Corp., Class A | 9,900 | 73,810 |
| Zangge Mining Co. Ltd., Class A | 21,200 | 86,324 |
| | | <u>578,171</u> |
| <i>Construction & Engineering — 0.2%</i> | | |
| Metallurgical Corp. of China Ltd., Class H | 25,242 | <u>5,094</u> |
| <i>Electrical Equipment — 4.0%</i> | | |
| Sociedad Quimica y Minera de Chile SA, ADR | 1,780 | <u>88,501</u> |
| <i>Metals & Mining — 62.3%</i> | | |
| African Rainbow Minerals Ltd. | 1,751 | 15,414 |
| AMG Critical Materials NV | 3,368 | 76,843 |
| Aneka Tambang Tbk. | 299,321 | 27,808 |
| Anglo American Platinum Ltd. | 429 | 16,482 |
| Anglo American plc | 1,967 | 42,235 |
| BHP Group Ltd. | 1,217 | 34,751 |
| Boliden AB | 778 | 19,689 |
| China Nonferrous Mining Corp. Ltd. | 81,237 | 56,652 |
| CMOC Group Ltd., Class H | 48,094 | 29,731 |
| Eramet SA | 974 | 65,741 |
| First Quantum Minerals Ltd. | 5,615 | 53,165 |
| Franco-Nevada Corp. | 321 | 33,608 |
| Glencore plc | 7,273 | 34,441 |
| IGO Ltd. | 19,662 | 101,476 |
| Impala Platinum Holdings Ltd. | 2,360 | 7,971 |
| Jervois Global Ltd.*(b) | 1,144,751 | 18,602 |
| Jinchuan Group International Resources Co. Ltd. | 644,937 | 54,366 |
| Karora Resources, Inc.* | 15,954 | 48,080 |
| Lundin Mining Corp. | 8,345 | 65,978 |
| Mineral Resources Ltd. | 1,999 | 86,654 |
| Northam Platinum Holdings Ltd. | 1,063 | 6,079 |
| Pacific Metals Co. Ltd.* | 9,840 | 86,966 |
| Pilbara Minerals Ltd. | 39,428 | 107,638 |
| POSCO Holdings, Inc., ADR(b) | 168 | 13,579 |
| Sibanye Stillwater Ltd. | 9,865 | 10,220 |
| South32 Ltd. | 24,575 | 47,123 |
| Tibet Mineral Development Co., Class A | 21,200 | 71,529 |
| Vale Indonesia Tbk. PT | 278,956 | 71,891 |
| Vale SA, Class B, ADR | 1,954 | 26,203 |
| Zhejiang Huayou Cobalt Co. Ltd., Class A | 10,100 | 38,893 |
| Zijin Mining Group Co. Ltd., Class H | 1,549 | <u>2,505</u> |
| | | <u>1,372,313</u> |

| Investments | Shares | Value |
|---|---------------|----------------------------|
| Common Stocks (continued) | | |
| <i>Trading Companies & Distributors — 7.1%</i> | | |
| Sojitz Corp. | 1,583 | \$ 40,113 |
| Sumitomo Corp. | 2,822 | 66,014 |
| Toyota Tsusho Corp. | 759 | <u>48,977</u> |
| | | 155,104 |
| Total Common Stocks (Cost \$2,905,601) | | |
| | | <u>2,199,183</u> |
| Securities Lending Reinvestments (c) — 0.6% | | |
| Investment Companies — 0.6% | | |
| Invesco Government & Agency Portfolio, Institutional Class 5.25% (d) (Cost \$13,694) | 13,694 | <u>13,694</u> |
| Total Investments — 100.4% (Cost \$2,919,295) | | |
| | | <u>2,212,877</u> |
| Liabilities in excess of other assets — (0.4%) | | <u>(9,100)</u> |
| Net Assets — 100.0% | | |
| | | <u>\$ 2,203,777</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 \$29,310, collateralized in the form of cash with a value of \$13,694 that was reinvested in the securities shown in the Securities Lending Reinvestment section of the Schedule of Portfolio Investments and \$17,128 of collateral in the form of U.S. Government Treasury Securities, interest rates ranging from 0.25% – 4.00%, and maturity dates ranging from April 30, 2025 – August 15, 2047. The total value of collateral is \$30,822.
- (c) The security was purchased with cash collateral held from securities on loan at February 29, 2024. The total value of securities purchased was \$13,694.
- (d) Rate shown is the 7-day yield as of February 29, 2024.

Abbreviations

ADR American Depositary Receipt

S&P Global Core Battery Metals ETF invested, as a percentage of net assets, in the following countries as of February 29, 2024:

| | |
|--------------------|---------------------------|
| China | 25.3% |
| Australia | 18.0% |
| United States | 12.7% |
| Japan | 11.0% |
| Canada | 9.1% |
| Indonesia | 4.5% |
| Chile | 4.0% |
| Netherlands | 3.5% |
| United Kingdom | 3.5% |
| France | 3.0% |
| South Africa | 2.5% |
| Brazil | 1.2% |
| Sweden | 0.9% |
| South Korea | 0.6% |
| Other ^a | 0.2% |
| | <hr/> <hr/> 100.0% |

^a Includes any non-equity securities and net other assets (liabilities).

| <u>Investments</u> | <u>Shares</u> | <u>Value</u> |
|---|---------------|--------------|
| Common Stocks — 99.7% | | |
| <i>Automobiles — 2.8%</i> | | |
| Tesla, Inc.* | 651 | \$ 131,424 |
| <i>Construction & Engineering — 7.3%</i> | | |
| Arcosa, Inc. | 2,086 | 173,138 |
| Emeren Group Ltd., ADR*(a) | 21,884 | 48,801 |
| Valmont Industries, Inc. | 541 | 114,654 |
| | | 336,593 |
| <i>Diversified Consumer Services — 4.0%</i> | | |
| ADT, Inc. | 25,109 | 182,291 |
| <i>Electrical Equipment — 40.8%</i> | | |
| American Superconductor Corp.* | 12,325 | 165,771 |
| Array Technologies, Inc.* | 9,672 | 131,926 |
| Ballard Power Systems, Inc.* | 42,242 | 132,640 |
| Bloom Energy Corp., Class A*(a) | 11,891 | 104,284 |
| Eos Energy Enterprises, Inc.*(a) | 132,970 | 126,614 |
| FuelCell Energy, Inc.*(a) | 123,319 | 146,749 |
| Generac Holdings, Inc.* | 1,345 | 151,326 |
| NEXTracker, Inc., Class A* | 3,862 | 217,199 |
| Plug Power, Inc.*(a) | 39,513 | 139,481 |
| Shoals Technologies Group, Inc., Class A* | 10,222 | 131,148 |
| SunPower Corp.*(a) | 34,133 | 106,154 |
| Sunrun, Inc.* | 12,872 | 154,979 |
| TPI Composites, Inc.*(a) | 59,419 | 165,779 |
| | | 1,874,050 |
| <i>Electronic Equipment, Instruments & Components — 2.9%</i> | | |
| Corning, Inc. | 4,078 | 131,475 |
| <i>Independent Power and Renewable Electricity Producers — 5.5%</i> | | |
| Ormat Technologies, Inc. | 2,317 | 150,953 |
| Sunnova Energy International, Inc.*(a) | 13,901 | 101,199 |
| | | 252,152 |
| <i>Industrial Conglomerates — 4.4%</i> | | |
| General Electric Co. | 1,277 | 200,349 |
| <i>Machinery — 7.2%</i> | | |
| Cummins, Inc. | 684 | 183,729 |
| Hyster-Yale Materials Handling, Inc. | 2,532 | 149,084 |
| | | 332,813 |
| <i>Semiconductors & Semiconductor Equipment — 24.8%</i> | | |
| Applied Materials, Inc. | 758 | 152,828 |
| Canadian Solar, Inc.*(a) | 7,367 | 155,370 |
| Daqo New Energy Corp., ADR* | 5,630 | 119,806 |
| Enphase Energy, Inc.* | 1,556 | 197,628 |
| First Solar, Inc.* | 962 | 148,042 |
| JinkoSolar Holding Co. Ltd., ADR(a) | 4,375 | 118,300 |

| <u>Investments</u> | <u>Shares</u> | <u>Value</u> |
|--|---------------|---------------------|
| Common Stocks (continued) | | |
| Maxeon Solar Technologies Ltd.* | 29,808 | \$ 119,530 |
| SolarEdge Technologies, Inc.* | 1,891 | 127,019 |
| | | 1,138,523 |
| Total Common Stocks (Cost \$6,995,598) | | <u>4,579,670</u> |
| Securities Lending Reinvestments (b) — 19.5% | | |
| Investment Companies — 19.5% | | |
| Invesco Government & Agency Portfolio, Institutional Class 5.25% (c) (Cost \$894,140) | 894,140 | 894,140 |
| Total Investments — 119.2% (Cost \$7,889,738) | | <u>5,473,810</u> |
| Liabilities in excess of other assets — (19.2%) | | (881,133) |
| Net Assets — 100.0% | | <u>\$ 4,592,677</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 \$1,069,992, collateralized in the form of cash with a value of \$894,140 that was reinvested in the securities shown in the Securities Lending Reinvestment section of the Schedule of Portfolio Investments and \$230,105 of collateral in the form of U.S. Government Treasury Securities, interest rates ranging from 0.00% – 6.13%, and maturity dates ranging from March 5, 2024 – August 15, 2053. The total value of collateral is \$1,124,245.
- (b) The security was purchased with cash collateral held from securities on loan at February 29, 2024. The total value of securities purchased was \$894,140.
- (c) Rate shown is the 7-day yield as of February 29, 2024.

Abbreviations

ADR American Depositary Receipt

S&P Kensho Cleantech ETF invested, as a percentage of net assets, in the following countries as of February 29, 2024:

| | |
|--------------------|---------------|
| United States | 87.2% |
| Canada | 6.3% |
| China | 6.2% |
| Other ^a | 0.3% |
| | <hr/> |
| | 100.0% |

a Includes any non-equity securities and net other assets (liabilities).

| <u>Investments</u> | <u>Shares</u> | <u>Value</u> |
|---|---------------|--------------|
| Common Stocks — 99.6% | | |
| <i>Electrical Equipment — 11.4%</i> | | |
| Allient, Inc. | 574 | \$ 16,313 |
| Emerson Electric Co. | 458 | 48,938 |
| Rockwell Automation, Inc. | 151 | 43,047 |
| | | 108,298 |
| <i>Electronic Equipment, Instruments & Components — 22.4%</i> | | |
| Cognex Corp. | 1,063 | 41,935 |
| FARO Technologies, Inc.* | 1,273 | 28,503 |
| Hollsys Automation Technologies Ltd.* | 1,766 | 45,245 |
| Ouster, Inc.* | 6,289 | 34,149 |
| Sanmina Corp.* | 493 | 31,158 |
| Zebra Technologies Corp., Class A* | 113 | 31,581 |
| | | 212,571 |
| <i>IT Services — 3.0%</i> | | |
| Globant SA* | 126 | 28,119 |
| <i>Machinery — 9.8%</i> | | |
| 3D Systems Corp.* | 8,971 | 37,140 |
| Dover Corp. | 179 | 29,603 |
| Stratasys Ltd.* | 2,141 | 26,441 |
| | | 93,184 |
| <i>Metals & Mining — 2.3%</i> | | |
| POSCO Holdings, Inc., ADR(a) | 265 | 21,420 |
| <i>Semiconductors & Semiconductor Equipment — 16.6%</i> | | |
| Advanced Micro Devices, Inc.* | 204 | 39,276 |
| Ambarella, Inc.* | 469 | 26,194 |
| Applied Materials, Inc. | 161 | 32,461 |
| ON Semiconductor Corp.* | 351 | 27,701 |
| Tower Semiconductor Ltd.* | 946 | 31,104 |
| | | 156,736 |
| <i>Software — 25.1%</i> | | |
| Aspen Technology, Inc.* | 232 | 44,982 |
| Autodesk, Inc.* | 188 | 48,536 |
| C3.ai, Inc., Class A*(a) | 1,439 | 53,200 |
| PTC, Inc.* | 155 | 28,367 |
| SAP SE, ADR(a) | 163 | 30,623 |
| UiPath, Inc., Class A* | 1,354 | 32,157 |
| | | 237,865 |
| <i>Trading Companies & Distributors — 2.9%</i> | | |
| Applied Industrial Technologies, Inc. | 146 | 27,724 |
| <i>Wireless Telecommunication Services — 6.1%</i> | | |
| SK Telecom Co. Ltd., ADR | 1,873 | 41,019 |
| Turkcell Iletisim Hizmetleri A/S, ADR | 3,049 | 16,434 |
| | | 57,453 |

| <u>Investments</u> | <u>Shares</u> | <u>Value</u> |
|--|---------------|-------------------|
| Common Stocks (continued) | | |
| Total Common Stocks (Cost \$856,802) | | |
| | | \$ 943,370 |
| Securities Lending Reinvestments (b) — 10.2% | | |
| Investment Companies — 10.2% | | |
| Invesco Government & Agency Portfolio, Institutional Class 5.25% (c) | | |
| (Cost \$96,363) | 96,363 | 96,363 |
| Total Investments — 109.8% (Cost \$953,165) | | |
| | | 1,039,733 |
| Liabilities in excess of other assets — (9.8%) | | (92,887) |
| Net Assets — 100.0% | | |
| | | \$ 946,846 |

* 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 \$104,937, collateralized in the form of cash with a value of \$96,363 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 \$96,363.
- (c) Rate shown is the 7-day yield as of February 29, 2024.

Abbreviations

ADR American Depositary Receipt

S&P Kensho Smart Factories ETF invested, as a percentage of net assets, in the following countries as of February 29, 2024:

| | |
|--------------------|-------------|
| United States | 80.0% |
| South Korea | 6.6% |
| China | 4.8% |
| Israel | 3.3% |
| Germany | 3.2% |
| Turkey | 1.7% |
| Other ^a | 0.4% |
| | <hr/> |
| | 100.0% |
| | <hr/> <hr/> |

a Includes any non-equity securities and net other assets (liabilities).

| <u>Investments</u> | <u>Shares</u> | <u>Value</u> | <u>Investments</u> | <u>Shares</u> | <u>Value</u> |
|--|---------------|---------------|--|---------------|---------------|
| Common Stocks — 99.8% | | | Common Stocks (continued) | | |
| <i>Banks — 11.1%</i> | | | <i>Ground Transportation — 1.9%</i> | | |
| Bank OZK | 612,174 | \$ 26,813,221 | Ryder System, Inc. | 261,899 | \$ 29,882,676 |
| Commerce Bancshares, Inc. | 550,584 | 28,652,391 | <i>Health Care Providers & Services — 2.1%</i> | | |
| Cullen/Frost Bankers, Inc. | 274,203 | 29,753,768 | Chemed Corp. | 50,335 | 31,516,253 |
| Prosperity Bancshares, Inc. | 459,343 | 28,667,597 | <i>Household Durables — 1.7%</i> | | |
| UMB Financial Corp. | 364,610 | 29,755,822 | Leggett & Platt, Inc.(a) | 1,283,905 | 26,217,340 |
| United Bankshares, Inc. | 804,996 | 27,925,311 | <i>Insurance — 14.2%</i> | | |
| | | 171,568,110 | American Financial Group, Inc. | 247,882 | 31,647,095 |
| <i>Building Products — 2.3%</i> | | | Erie Indemnity Co., Class A | 88,096 | 35,844,500 |
| Carlisle Cos., Inc. | 98,696 | 34,543,600 | Hanover Insurance Group, Inc. (The) | 229,072 | 30,116,096 |
| <i>Capital Markets — 4.1%</i> | | | Old Republic International Corp. | 981,735 | 28,431,046 |
| Evercore, Inc., Class A | 170,605 | 31,916,784 | RenaissanceRe Holdings Ltd. | 142,486 | 32,033,703 |
| SEI Investments Co. | 461,761 | 31,053,427 | RLI Corp. | 204,969 | 30,017,710 |
| | | 62,970,211 | Unum Group | 633,365 | 31,319,899 |
| <i>Chemicals — 4.1%</i> | | | | | 219,410,049 |
| RPM International, Inc. | 279,996 | 32,297,539 | <i>Leisure Products — 2.0%</i> | | |
| Westlake Corp. | 218,275 | 30,276,925 | Polaris, Inc. | 323,518 | 29,993,354 |
| | | 62,574,464 | <i>Machinery — 8.4%</i> | | |
| <i>Commercial Services & Supplies — 2.1%</i> | | | Donaldson Co., Inc. | 464,638 | 33,277,374 |
| MSA Safety, Inc. | 178,124 | 32,801,534 | Graco, Inc. | 354,892 | 32,387,444 |
| <i>Consumer Staples Distribution & Retail — 2.1%</i> | | | Lincoln Electric Holdings, Inc. | 135,575 | 34,788,545 |
| Casey's General Stores, Inc. | 105,699 | 32,184,288 | Toro Co. (The) | 318,849 | 29,432,951 |
| <i>Containers & Packaging — 5.9%</i> | | | | | 129,886,314 |
| AptarGroup, Inc. | 228,055 | 32,032,605 | <i>Metals & Mining — 1.7%</i> | | |
| Silgan Holdings, Inc. | 686,424 | 30,140,878 | Royal Gold, Inc. | 259,620 | 26,644,801 |
| Sonoco Products Co. | 518,427 | 29,384,442 | <i>Multi-Utilities — 4.0%</i> | | |
| | | 91,557,925 | Black Hills Corp. | 595,787 | 30,998,798 |
| <i>Electric Utilities — 3.9%</i> | | | Northwestern Energy Group, Inc. | 629,222 | 30,152,318 |
| OGE Energy Corp. | 923,093 | 30,378,991 | | | 61,151,116 |
| Portland General Electric Co. | 746,748 | 29,996,867 | <i>Pharmaceuticals — 1.5%</i> | | |
| | | 60,375,858 | Perrigo Co. plc | 903,518 | 23,726,383 |
| <i>Electrical Equipment — 2.4%</i> | | | <i>Residential REITs — 2.0%</i> | | |
| Regal Rexnord Corp. | 219,221 | 37,594,209 | Equity LifeStyle Properties, Inc., REIT | 454,998 | 30,630,465 |
| <i>Food Products — 4.2%</i> | | | <i>Retail REITs — 1.9%</i> | | |
| Flowers Foods, Inc. | 1,324,971 | 29,705,850 | NNN REIT, Inc., REIT | 725,319 | 29,513,230 |
| Lancaster Colony Corp. | 169,307 | 35,033,004 | <i>Specialty Retail — 2.2%</i> | | |
| | | 64,738,854 | Williams-Sonoma, Inc. | 143,583 | 33,818,104 |
| <i>Gas Utilities — 12.1%</i> | | | | | |
| National Fuel Gas Co. | 635,659 | 30,982,020 | | | |
| New Jersey Resources Corp. | 715,402 | 29,767,877 | | | |
| ONE Gas, Inc. | 492,245 | 29,337,802 | | | |
| Southwest Gas Holdings, Inc. | 508,440 | 34,650,186 | | | |
| Spire, Inc. | 501,263 | 29,734,921 | | | |
| UGI Corp. | 1,319,112 | 32,291,862 | | | |
| | | 186,764,668 | | | |

| <u>Investments</u> | <u>Shares</u> | <u>Value</u> |
|---|-----------------------------|--------------------------------|
| Common Stocks (continued) | | |
| <i>Water Utilities — 1.9%</i> | | |
| Essential Utilities, Inc. | 833,569 | \$ 28,991,530 |
| Total Common Stocks (Cost \$1,437,087,934) | | <u>1,539,055,336</u> |
| Securities Lending Reinvestments (b) — 0.0% (c) | | |
| Investment Companies — 0.0% (c) | | |
| Invesco Government & Agency Portfolio, Institutional Class 5.25% (d) (Cost \$2,125) | 2,125 | <u>2,125</u> |
| | <u>Principal Amount</u> | |
| Short-Term Investments — 0.1% | | |
| Repurchase Agreements (e) — 0.1% | | |
| Repurchase Agreements with various counterparties, rates 5.2% - 5.3%, dated 2/29/2024, due 3/1/2024, total to be received \$1,359,074 (Cost \$1,358,875) | \$ 1,358,875 | <u>1,358,875</u> |
| Total Investments — 99.9% (Cost \$1,438,448,934) | | <u>1,540,416,336</u> |
| Other assets less liabilities — 0.1% | | <u>1,476,601</u> |
| Net Assets — 100.0% | | <u>\$ 1,541,892,937</u> |

- (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 \$2,042, collateralized in the form of cash with a value of \$2,125 that was reinvested in the securities shown in the Securities Lending Reinvestment section of the Schedule of Portfolio Investments.
- (b) The security was purchased with cash collateral held from securities on loan at February 29, 2024. The total value of securities purchased was \$2,125.
- (c) Represents less than 0.05% of net assets.
- (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.

Abbreviations

REIT Real Estate Investment Trust

| <u>Investments</u> | <u>Shares</u> | <u>Value</u> |
|---|---------------|-------------------|
| Common Stocks — 99.8% | | |
| <i>Communications Equipment — 5.4%</i> | | |
| Cisco Systems, Inc. | 146,069 | \$ 7,065,357 |
| Motorola Solutions, Inc. | 23,179 | 7,658,110 |
| | | <u>14,723,467</u> |
| <i>Electronic Equipment, Instruments & Components — 22.8%</i> | | |
| Amphenol Corp., Class A | 76,889 | 8,399,354 |
| Avnet, Inc. | 157,163 | 7,322,224 |
| Badger Meter, Inc. | 48,423 | 7,684,246 |
| CDW Corp. | 33,197 | 8,173,434 |
| Cognex Corp. | 196,987 | 7,771,137 |
| Corning, Inc. | 246,009 | 7,931,330 |
| Littelfuse, Inc. | 31,097 | 7,408,549 |
| TE Connectivity Ltd. | 56,553 | 8,118,749 |
| | | <u>62,809,023</u> |
| <i>Financial Services — 11.7%</i> | | |
| Cass Information Systems, Inc. | 178,672 | 8,633,431 |
| Jack Henry & Associates, Inc. | 44,623 | 7,754,139 |
| Mastercard, Inc., Class A | 17,129 | 8,132,164 |
| Visa, Inc., Class A(a) | 27,776 | 7,850,608 |
| | | <u>32,370,342</u> |
| <i>IT Services — 5.7%</i> | | |
| Accenture plc, Class A | 20,514 | 7,688,237 |
| International Business Machines Corp. | 43,585 | 8,064,533 |
| | | <u>15,752,770</u> |
| <i>Professional Services — 10.6%</i> | | |
| Broadridge Financial Solutions, Inc. | 36,500 | 7,430,670 |
| CSG Systems International, Inc. | 142,505 | 7,775,073 |
| SS&C Technologies Holdings, Inc. | 122,147 | 7,788,093 |
| TTEC Holdings, Inc. | 356,836 | 6,226,788 |
| | | <u>29,220,624</u> |
| <i>Semiconductors & Semiconductor Equipment — 24.6%</i> | | |
| Analog Devices, Inc. | 38,177 | 7,323,112 |
| Broadcom, Inc. | 6,172 | 8,026,624 |
| KLA Corp. | 12,089 | 8,248,325 |
| Lam Research Corp. | 9,037 | 8,478,965 |
| Microchip Technology, Inc. | 83,015 | 6,984,882 |
| Power Integrations, Inc. | 91,450 | 6,535,017 |
| QUALCOMM, Inc. | 49,276 | 7,775,260 |
| Skyworks Solutions, Inc. | 69,369 | 7,278,196 |
| Texas Instruments, Inc. | 43,076 | 7,207,907 |
| | | <u>67,858,288</u> |
| <i>Software — 13.8%</i> | | |
| Dolby Laboratories, Inc., Class A | 88,423 | 7,162,263 |
| Intuit, Inc. | 11,945 | 7,918,221 |
| Microsoft Corp. | 18,997 | 7,857,919 |
| Oracle Corp. | 68,417 | 7,640,811 |
| Roper Technologies, Inc. | 13,698 | 7,461,711 |
| | | <u>38,040,925</u> |

| <u>Investments</u> | <u>Shares</u> | <u>Value</u> |
|---|-------------------------|------------------------------|
| Common Stocks (continued) | | |
| <i>Technology Hardware, Storage & Peripherals — 5.2%</i> | | |
| Apple, Inc. | 38,851 | \$ 7,022,318 |
| HP, Inc. | 258,150 | 7,313,390 |
| | | <u>14,335,708</u> |
| Total Common Stocks (Cost \$245,224,885) | | |
| | | <u>275,111,147</u> |
| | Principal Amount | |
| Short-Term Investments — 0.1% | | |
| Repurchase Agreements (b) — 0.1% | | |
| Repurchase Agreements with various counterparties, rates 5.2% - 5.3%, dated 2/29/2024, due 3/1/2024, total to be received \$315,673 | | |
| (Cost \$315,626) | \$ 315,626 | <u>315,626</u> |
| Total Investments — 99.9% (Cost \$245,540,511) | | |
| | | <u>275,426,773</u> |
| Other assets less liabilities — 0.1% | | |
| | | <u>359,860</u> |
| Net Assets — 100.0% | | |
| | | <u>\$ 275,786,633</u> |

- (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 \$3,295,300, collateralized in the form of U.S. Government Treasury Securities, interest rates ranging from 0.00% – 6.13%, and maturity dates ranging from March 5, 2024 – August 15, 2053. The total value of collateral is \$3,397,244.
- (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.

| <u>Investments</u> | <u>Shares</u> | <u>Value</u> |
|--|---------------|--------------|
| Common Stocks — 99.5% | | |
| <i>Aerospace & Defense — 4.8%</i> | | |
| Hexcel Corp. | 1,045 | \$ 77,811 |
| <i>Chemicals — 53.9%</i> | | |
| Akzo Nobel NV | 937 | 68,196 |
| Arkema SA | 697 | 72,138 |
| Axalta Coating Systems Ltd.* | 2,451 | 80,221 |
| Cabot Corp. | 949 | 80,617 |
| Chemours Co. (The) | 2,583 | 50,808 |
| Hansol Chemical Co. Ltd.* | 198 | 25,322 |
| Huntsman Corp. | 2,698 | 69,069 |
| Ingevity Corp.* | 634 | 28,961 |
| Nissan Chemical Corp. | 1,537 | 64,107 |
| OCI Holdings Co. Ltd. | 347 | 24,495 |
| PPG Industries, Inc. | 518 | 73,349 |
| Sherwin-Williams Co. (The) | 265 | 87,988 |
| Sika AG (Registered) | 263 | 75,984 |
| Solvay SA | 612 | 15,544 |
| Syensqo SA* | 612 | 54,642 |
| | | 871,441 |
| <i>Electrical Equipment — 3.9%</i> | | |
| NIDEC Corp. | 1,656 | 62,752 |
| <i>Electronic Equipment, Instruments & Components — 4.9%</i> | | |
| LG Display Co. Ltd.* | 6,680 | 57,088 |
| SAES Getters SpA | 294 | 10,804 |
| Solus Advanced Materials Co. Ltd. | 1,228 | 11,158 |
| | | 79,050 |
| <i>Industrial Conglomerates — 4.1%</i> | | |
| 3M Co. | 714 | 65,774 |
| <i>Metals & Mining — 3.0%</i> | | |
| Constellium SE, Class A* | 2,517 | 48,805 |
| <i>Pharmaceuticals — 9.0%</i> | | |
| Merck & Co., Inc. | 608 | 77,307 |
| Sanofi SA | 725 | 68,869 |
| | | 146,176 |
| <i>Semiconductors & Semiconductor Equipment — 15.9%</i> | | |
| Applied Materials, Inc. | 476 | 95,971 |
| Himax Technologies, Inc., ADR | 6,086 | 33,534 |
| Innox Advanced Materials Co. Ltd. | 353 | 8,390 |
| Jusung Engineering Co. Ltd. | 844 | 23,293 |
| LX Semicon Co. Ltd. | 285 | 16,095 |
| Magnachip Semiconductor Corp.* | 704 | 4,013 |
| Universal Display Corp. | 434 | 75,698 |
| | | 256,994 |

| <u>Investments</u> | <u>Shares</u> | <u>Value</u> |
|---|---------------|---------------------|
| Common Stocks (continued) | | |
| Total Common Stocks (Cost \$1,723,085) | | \$ 1,608,803 |
| Total Investments — 99.5% (Cost \$1,723,085) | | 1,608,803 |
| Other assets less liabilities — 0.5% | | 7,794 |
| Net Assets — 100.0% | | \$ 1,616,597 |

* Non-income producing security.

Abbreviations

ADR American Depositary Receipt

Smart Materials ETF invested, as a percentage of net assets, in the following countries as of February 29, 2024:

| | |
|--------------------|--------|
| United States | 55.7% |
| France | 11.7% |
| South Korea | 10.3% |
| Japan | 7.9% |
| Switzerland | 4.7% |
| Belgium | 4.3% |
| Netherlands | 4.2% |
| Italy | 0.7% |
| Other ^a | 0.5% |
| | <hr/> |
| | 100.0% |
| | <hr/> |

a Includes any non-equity securities and net other assets (liabilities).

| Investments | Shares | Value |
|---|--------|----------------|
| Common Stocks — 99.3% | | |
| <i>Air Freight & Logistics — 30.0%</i> | | |
| CH Robinson Worldwide, Inc. | 789 | \$ 58,449 |
| Deutsche Post AG | 1,786 | 82,830 |
| Expeditors International of Washington, Inc. | 713 | 85,275 |
| FedEx Corp. | 322 | 80,168 |
| GXO Logistics, Inc.* | 797 | 41,253 |
| InPost SA* | 1,400 | 21,834 |
| International Distributions Services plc* | 4,400 | 13,452 |
| JD Logistics, Inc.*(a) | 16,372 | 16,248 |
| Mainfreight Ltd. | 571 | 23,557 |
| Nippon Express Holdings, Inc. | 457 | 24,139 |
| SG Holdings Co. Ltd. | 2,012 | 25,204 |
| United Parcel Service, Inc., Class B | 553 | 81,988 |
| Yamato Holdings Co. Ltd. | 1,651 | 25,054 |
| ZTO Express Cayman, Inc. | 1,653 | 31,817 |
| | | <u>611,268</u> |
| <i>Commercial Services & Supplies — 4.6%</i> | | |
| Brambles Ltd. | 9,473 | <u>92,793</u> |
| <i>Ground Transportation — 42.1%</i> | | |
| ArcBest Corp. | 160 | 22,858 |
| Aurizon Holdings Ltd. | 11,857 | 29,364 |
| Container Corp. of India Ltd. | 1,910 | 22,515 |
| CSX Corp. | 2,558 | 97,050 |
| Full Truck Alliance Co. Ltd., ADR* | 6,033 | 39,818 |
| Knight-Swift Transportation Holdings, Inc., Class A | 1,064 | 59,946 |
| Landstar System, Inc. | 243 | 46,218 |
| Old Dominion Freight Line, Inc. | 210 | 92,921 |
| Rumo SA | 8,461 | 38,670 |
| RXO, Inc.* | 797 | 17,151 |
| Saia, Inc.* | 182 | 104,723 |
| TFI International, Inc. | 553 | 81,706 |
| Union Pacific Corp. | 370 | 93,865 |
| Werner Enterprises, Inc. | 433 | 17,381 |
| XPO, Inc.* | 775 | 93,248 |
| | | <u>857,434</u> |
| <i>Hotels, Restaurants & Leisure — 3.5%</i> | | |
| Amadeus IT Group SA | 1,228 | <u>72,174</u> |
| <i>Marine Transportation — 19.1%</i> | | |
| AP Moller - Maersk A/S, Class B | 24 | 33,916 |
| COSCO SHIPPING Holdings Co. Ltd., Class H | 20,382 | 21,971 |
| Evergreen Marine Corp. Taiwan Ltd. | 12,603 | 65,986 |
| HMM Co. Ltd.* | 2,317 | 31,790 |
| Kawasaki Kisen Kaisha Ltd.(b) | 1,423 | 67,894 |
| Kuehne + Nagel International AG (Registered) | 290 | 97,590 |
| Matson, Inc. | 232 | 25,764 |
| Wan Hai Lines Ltd. | 10,423 | 16,619 |

| Investments | Shares | Value |
|---|--------|----------------------------|
| Common Stocks (continued) | | |
| Yang Ming Marine Transport Corp. | 15,957 | \$ 25,165 |
| | | <u>386,695</u> |
| Total Common Stocks (Cost \$1,904,333) | | <u>2,020,364</u> |
| Total Investments — 99.3% (Cost \$1,904,333) | | <u>2,020,364</u> |
| Other assets less liabilities — 0.7% | | <u>14,180</u> |
| Net Assets — 100.0% | | <u>\$ 2,034,544</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 \$5,153, collateralized in the form of U.S. Government Treasury Securities, interest rates ranging from 0.00% – 5.38%, and maturity dates ranging from March 15, 2024 – February 15, 2053. The total value of collateral is \$5,381.

Supply Chain Logistics ETF invested, as a percentage of net assets, in the following countries as of February 29, 2024:

| | |
|--------------------|--------|
| United States | 52.0% |
| Japan | 7.0% |
| Australia | 6.0% |
| Taiwan | 5.3% |
| Switzerland | 4.8% |
| Germany | 4.1% |
| Canada | 4.0% |
| Spain | 3.5% |
| China | 2.6% |
| Brazil | 1.9% |
| Denmark | 1.7% |
| South Korea | 1.6% |
| New Zealand | 1.1% |
| India | 1.1% |
| Netherlands | 1.1% |
| Hong Kong | 0.8% |
| United Kingdom | 0.7% |
| Other ^a | 0.7% |
| | 100.0% |

a Includes any non-equity securities and net other assets (liabilities).

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 ^(a) | 02/29/2024 due 03/01/2024 ^(b) | 02/29/2024 due 03/01/2024 ^(c) | 2/29/2024 due 03/01/2024 ^(d) | 02/29/2024 due 03/01/2024 ^(e) | |
| Decline of the Retail Store ETF | \$ 935,421 | \$ 136,060 | \$ 537,337 | \$ 3,231,455 | \$ 1,343,605 | \$ 6,183,878 |
| DJ Brookfield Global Infrastructure ETF | 74,209 | 10,794 | 42,628 | 256,358 | 106,590 | 490,579 |
| Equities for Rising Rates ETF | 209 | 30 | 120 | 718 | 300 | 1,377 |
| Global Listed Private Equity ETF | 9,761 | 1,420 | 5,607 | 33,716 | 14,020 | 64,524 |
| Hedge Replication ETF | 406,690 | 59,155 | 233,617 | 1,404,931 | 584,155 | 2,688,548 |
| High Yield-Interest Rate Hedged | 571,135 | 83,074 | 328,079 | 1,973,014 | 820,358 | 3,775,660 |
| Inflation Expectations ETF | 3,222,159 | 468,678 | 1,850,914 | 11,131,094 | 4,628,192 | 21,301,037 |
| Investment Grade-Interest Rate Hedged | 345,163 | 50,206 | 198,274 | 1,192,384 | 495,781 | 2,281,808 |
| K-1 Free Crude Oil Strategy ETF | 16,683,491 | 2,426,690 | 9,583,543 | 57,633,878 | 23,963,559 | 110,291,161 |
| Large Cap Core Plus | 894,387 | 130,093 | 513,766 | 3,089,703 | 1,284,666 | 5,912,615 |
| Long Online /Short Stores ETF | 116,456 | 16,939 | 66,896 | 402,303 | 167,273 | 769,867 |
| Merger ETF | 305,367 | 44,417 | 175,413 | 1,054,904 | 438,618 | 2,018,719 |
| MSCI EAFE Dividend Growers ETF | 33,562 | 4,882 | 19,279 | 115,942 | 48,205 | 221,870 |
| MSCI Emerging Markets Dividend Growers ETF | 125,069 | 18,192 | 71,844 | 432,053 | 179,643 | 826,801 |
| MSCI Europe Dividend Growers ETF | 4,020 | 585 | 2,309 | 13,888 | 5,774 | 26,576 |
| MSCI Transformational Changes ETF | 2,415 | 351 | 1,388 | 8,343 | 3,469 | 15,966 |
| Nasdaq-100 Dorsey Wright Momentum ETF | 2,720 | 396 | 1,563 | 9,396 | 3,908 | 17,983 |
| Online Retail ETF | 10,650 | 1,549 | 6,118 | 36,794 | 15,299 | 70,410 |
| Pet Care ETF | 13,579 | 1,975 | 7,800 | 46,911 | 19,505 | 89,770 |
| Russell 2000 Dividend Growers ETF | 141,305 | 20,554 | 81,171 | 488,144 | 202,967 | 934,141 |
| Russell U.S. Dividend Growers ETF | 946 | 138 | 543 | 3,268 | 1,359 | 6,254 |
| S&P 500® Bond ETF | 13,592 | 1,977 | 7,808 | 46,954 | 19,523 | 89,854 |
| S&P 500® Dividend Aristocrats ETF | 710,160 | 103,296 | 407,939 | 2,453,277 | 1,020,047 | 4,694,719 |
| S&P 500® Ex-Energy ETF | 3,141 | 457 | 1,805 | 10,852 | 4,512 | 20,767 |
| S&P 500® Ex-Financials ETF | 2,927 | 426 | 1,681 | 10,114 | 4,206 | 19,354 |
| S&P 500® Ex-Health Care ETF | 1,709 | 249 | 982 | 5,902 | 2,455 | 11,297 |
| S&P 500® Ex-Technology ETF | 2,604 | 379 | 1,495 | 8,994 | 3,739 | 17,211 |

| Fund Name | Bank of America | Barclays Capital, | Barclays Capital, | BNP Paribas | ING Financial | Total |
|---|--|---|--|--|--|-----------------------|
| | Securities, Inc., 5.3%, dated 02/29/2024 due 03/01/2024 ^(a) | Inc., 5.2%, dated 02/29/2024 due 03/01/2024 ^(b) | Inc., 5.28%, dated 02/29/2024 due 03/01/2024 ^(c) | Securities Corp., 5.3%, dated 2/29/2024 due 03/01/2024 ^(d) | Markets LLC, 5.3%, dated 02/29/2024 due 03/01/2024 ^(e) | |
| S&P 500 [®] High Income ETF | \$ 340,912 | \$ 49,588 | \$ 195,831 | \$ 1,177,696 | \$ 489,674 | \$ 2,253,701 |
| S&P MidCap 400 [®] Dividend Aristocrats ETF. | 205,554 | 29,899 | 118,077 | 710,095 | 295,250 | 1,358,875 |
| S&P Technology Dividend Aristocrats ETF. | 47,744 | 6,945 | 27,426 | 164,933 | 68,578 | 315,626 |
| | <u>\$ 25,227,057</u> | <u>\$ 3,669,394</u> | <u>\$ 14,491,253</u> | <u>\$ 87,148,014</u> | <u>\$ 36,235,230</u> | <u>\$ 166,770,948</u> |

- (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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