BNY Mellon Midcap Index Fund, Inc.

ANNUAL FINANCIALS AND OTHER INFORMATION

October 31, 2024

Class Ticker
Investor PESPX
I DMIDX

IMPORTANT NOTICE – CHANGES TO ANNUAL AND SEMI-ANNUAL REPORTS
The Securities and Exchange Commission (the "SEC") has adopted rule and form amendments which have resulted in changes to the design and delivery of annual and semi-annual fund reports ("Reports"). Reports are now streamlined to highlight key information. Certain information previously included in Reports, including financial statements, no longer appear in the Reports but will be available online within the Semi-Annual and Annual Financials and Other Information, delivered free of charge to shareholders upon request, and filed with the SEC.
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www.bny.com/investments and sign up for eCommunications. It's simple and only takes a few minutes.
The views expressed in this report reflect those of the portfolio manager(s) only through the end of the
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THE FUND

Please note the Annual Financials and Other Information only contains Items 7-11 required in Form N-CSR. All other required items will be filed with the SEC.

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Item 7. Financial Statements and Financial Highlights for Open-End Management Investment Companies.

BNY Mellon Midcap Index Fund, Inc. Statement of Investments

October 31, 2024

Common Stocks Components - 1.1% Autoliny, Inc. 39,167 3,637,831 3,637,831 3,637,831 3,637,831 2,770,601 3,637,831 3,637,831 3,637,831 3,637,831 3,637,831 3,637,831 3,637,831 3,637,831 3,637,831 3,637,831 3,637,831 3,637,831 3,636,631 3,637,831 3,636,631 3,637,831 <	Description	Shares	Value (\$)
Autoly, In 3,91,78 1 3,878,78 1 122,95 1 3,787,08 1 122,95 1 3,787,08 1 1,980,58 1 1,980,58 1 1,980,58 1 1,980,58 1 1,980,58 1 1,980,58 1 1,980,58 1 1,980,58 1 1,980,58 1 1,980,58 1 1,980,58 1 1,980,58 1 1,980,58 1 1,980,58 1 2,973,93 1 2,973,93 1 1,980,58 1 1,980,58 3 2,973,34 1 1,980,58	Common Stocks — 99.3%		
日本日本の日本の日本の日本の日本の日本の日本の日本の日本の日本の日本の日本の日本	Automobiles & Components — 1.1%		
Harley-Davidson, Inc. Lear Corp. The Goodyear Tire & Rubber Company (s) 2,946,948 The Goodyear Tire & Rubber Company (s) 156,348 1,252,332 Thor Industries, Inc.	Autoliv, Inc.	39,167	3,637,831
Lear Corp. 29.73 2.846.945 The Goodyear Tire & Rubber Company (°) 156,346 2.523.32 The Goodyear Tire & Rubber Company (°) 12,652 2.979,394 Vistoor Corp. (°) 14,567 1,314.672 Name of Corp. 18.80 1.858.415 Associated Banc-Corp. 78,282 1.858.415 Bank OZK 56,859 2.278.112 Columbia Banking System, Inc. 11,906 3.103.641 Columbia Banking System, Inc. 34,002 4330.155 Collen, Frost Bankers, Inc. 34,002 4330.155 East West Bancorp, Inc. 67,003 2.749.088 First Financial Bankshares, Inc. 67,000 2.443.064 First Horizon Corp. 187,417 4,900.937 Flasts Financial, Inc. 156,280 1,581.554 Glacier Bancorp, Inc. 169,522 2,724.088 Home BancShares, Inc. 9,820 2,740.88 Home BancShares, Inc. 9,820 2,740.88 International Banchares Corp. 16,959 3,273.410 Home BancShare	Gentex Corp.	122,965	3,727,069
The Goodyaer Tire & Rubber Company ^(a) 1,56,346 2,82,93 Thor Industries, Inc. 28,66 2,979,93 Visteon Corp. ^(b) 1,456 1,314,67 Bank S - 1.8 1 1,756,811 Bank CDK 56,89 2,487,811 Cardence Bank 98,059 2,487,811 Collen Je Banking System, Inc. 62,346 3,636,41 Cullen/Frost Bankers, Inc. 43,002 4,330,155 East West Bancorp, Inc. 79,24 720,6815 First Financial Bankshares, Inc. 67,00 2,443,064 First Horizon Corp. 28,741 2,480,993 First Horizon Corp. 28,741 2,809,993 First Horizon Corp. 28,721 2,181,289 Hanced Whitten Corp. 65,53 3,156,900 Glacier Bancorp, Inc. 65,53 3,156,900 Hore BancShares, Inc. 9,900 2,72,408 Home BancShares Corp. 28,173 2,158,878 Old National Bancorp 169,59 3,273,410 Prosperity Banckabres, Inc. 2,63 3,50,	Harley-Davidson, Inc.	62,553	1,998,568
The Goodyaar Tire & Rubber Company (**) 156,346 1,52,323 (2) Thor Industries, Inc. 28,60 2,79,394 Vistoon Corp. (**) 1,31 (4,67) 1,31 (4,67) Bank S-1.** 1,50 1,50 1,50 Bank CSK 56,89 2,487,581 2,687,581 Cadence Bank 98,059 2,487,581 2,60 2,183,115 Columbia Banking System, Inc. 62,346 62,346 3,60,625 2,181,20 2,20 3,103,141 2,00 2,30,155 2,30,155 2,33,155 2,		29,730	
Thor Industries, Inc. 28,626 2,979,394 Visteon Corp. (a) 1,314,672 1,314,672 Banks — 6.1% - 1,828,415 Associated Banc-Corp. 78,282 1,858,415 Cadence Bank 36,859 2,487,581 Columbia Banking System, Inc. 110,966 3,163,641 Collien/Frost Bankers, Inc. 62,346 3,896,625 Cullen/Frost Bankers, Inc. 34,002 2,430,015 East West Bancorp, Inc. 39,24 72,068,15 First Finacial Bankshares, Inc. 67,600 2,443,064 First Finacial Bankshares, Inc. 67,600 2,443,064 First Finacial Bankshares, Inc. 60,533 3,156,908 Flagstar Financial, Inc. 60,533 3,156,908 Hanced Whiting Corp. 46,527 2,423,126 Home BancShares (nc. 9,820 2,724,088 International Bancshares Corp. 16,959 3,273,410 Olm Stational Bancspr 40,633 4,282,272 Prosperity Bancshares, Inc. 50,447 3,592,720 South State Corp.		156,346	
Banks — 6.1% 1,858 — 6.1% Associated Bane-Corp. 78,282 1,858,415 Bank OZK 56,685 2,487,581 Cadence Bank 90,505 3,278,112 Columbia Banking System, Inc. 110,966 3,366,625 Cullen/Frost Baners, Inc. 34,002 4,303,625 Cullen/Frost Bankers, Inc. 34,002 4,303,625 Ext. West Bancorp, Inc. 73,924 7,206,851 First Financial Bankshares, Inc. 67,600 2,443,006 First Financial Bankshares, Inc. 67,600 2,443,008 First Financial Pancery 80,401 4,980,935 Elagstar Financial Janc. 60,535 3,156,000 Hancock Whitney Corp. 46,527 2,423,106 Home Bancshares, Inc. 9,820 2,748,000 Home Bancshares, Inc. 9,820 2,748,000 John Stational Bancorp 9,820 2,748,000 John Stational Bancorp 40,631 3,257,400 SouthState Corp. 40,61 3,602,702 Posture Limitaria Corp. 23,78 2,602 <td>Thor Industries, Inc.</td> <td>28,626</td> <td>2,979,394</td>	Thor Industries, Inc.	28,626	2,979,394
Banks—6.1% Resociated Banc-Corp. 78,885 1,885,4158 Bank OZK 56,895 2,487,518 Cadence Bank 98,059 3,278,112 Columbia Banking System, Inc. 110,966 3,386,625 Cullen/Forst Bankers, Inc. 62,346 3,806,625 East West Bancorp, Inc. 73,924 7,086,81 Fix B. Corp. 192,351 2,780,089 Fix Fit Briancial Bankshares, Inc. 287,417 4,909,309 Fix Fit Briancial Bankshares, Inc. 287,417 4,909,309 Fix Fit Briancial, Inc. 156,263 3,156,900 Glacier Bancorp, Inc. 60,535 3,156,900 Hancock Whitney Corp. 46,527 2,423,000 Hancotal Bancshares Corp. 99,200 2,724,008 International Bancshares Corp. 16,995 3,273,100 International Bancshares Inc. 9,003 3,275,277 Prosperity Bancshares, Inc. 40,631 3,952,70 Prosperity Bancshares, Inc. 40,501 3,502,70 Prosperity Bancshares, Inc. 20,24 3,802,70	Visteon Corp. (a)	14,567	1,314,672
Associated Banc-Corp. 78,262 1,858.415 Bank OZK 56,859 2,477.581 Cadence Bank 98,059 3,278.112 Columbia Banking System, Inc. 110,966 3,163.641 Collen/Forst Bankers, Inc. 34,002 4,330.55 East West Bancorp, Inc. 73,924 7,206.851 F.N.B. Corp. 192,51 2,789.089 First Financial Bankshares, Inc. 67,600 2,443.064 First Financial Linc. 60,503 3,150,604 Glacier Bancorp, Inc. 60,535 3,150,604 Bancock Whitney Corp. 46,527 2,423,126 Home BancShares, Inc. 28,173 1,725,808 Old National Bancorp 16,959 3,273,410 Pinnacle Financial Partners, Inc. 40,603 2,423,126 Home BancShares, Inc. 50,447 3,692,722 Synovus Financial Corp. 40,501 3,950,062 Synovus Financial Corp. 24,883 1,914,747 United Banckhares, Inc. 72,502 24,833 Valley National Bancorp 25,379			17,756,811
Bank OZK 56,859 2,487,581 Cadene Bank 98,059 3,278,112 Columbia Banking System, Inc. 110,966 3,163,641 Commere Bancshares, Inc. 62,346 3,896,625 Cullen/Frost Bankers, Inc. 73,024 4,301,555 East West Bancorp, Inc. 192,351 2,789,089 First Financial Bankshares, Inc. 67,600 2,443,064 First Horizon Corp. 287,417 4,980,937 Flagstar Financial, Inc. 60,535 3,156,900 Glacier Bancorp, Inc. 60,535 3,156,900 Hancock Whitney Corp. 46,527 2423,126 Home BancShares, Inc. 99,802 2,724,088 Horrentional Bancorp 16,995 3,273,410 Pinnacle Financial Partners, Inc. 40,638 4285,277 Prosperity Bancshares, Inc. 40,531 3,273,410 Synous Financial Corp. 76,754 3,827,22 Suth State Corp. 248,10 3,47,42 Was Errancial Corp. 23,89 2,610,33 United Bankshares, Inc. 36,20<	Banks — 6.1%		
Cadence Bank 98.059 3.78,112 Columbia Banking System, Inc. 62.34 3.63,641 Commerce Bancshares, Inc. 34.002 4.330,155 East West Bancorp, Inc. 73.924 7.20,6815 FNB. Corp. 192.35 2.780,801 FINS. Horizon Corp. 287.417 480,932 First Financial Bankshares, Inc. 156,60 2.443,046 First Horizon Corp. 287.417 480,933 Bagstar Financial, Inc. 156,50 3.156,900 Hancock Whitney Corp. 46,527 2.423,126 Home BancShares, Inc. 99.82 2.724,088 International Bancshares Corp. 28,113 1,725,878 Old National Bancorp 169,959 3,273,410 Pinnacle Financial Partners, Inc. 40,501 3,950,002 Synovus Financial Corp. 76,76 3,827,722 Texas Capital Bancshares, Inc. (a) 40,501 3,950,002 Synovus Financial Corp. 23,789 2,103,66 Valley National Bancorp 23,789 2,103,66 Valley National Bancorp <td>Associated Banc-Corp.</td> <td>78,282</td> <td>1,858,415</td>	Associated Banc-Corp.	78,282	1,858,415
Columbia Banking System, Inc. 31,036,41 Commerce Bancshares, Inc. 62,346 3,890,625 Cullen/Frost Bankers, Inc. 73,021 7,206,851 East West Bancorp, Inc. 192,351 2,780,808 First Financial Bankshares, Inc. 67,600 2443,064 First Horizon Corp. 287,417 4,980,937 Flagstar Financial, Inc. 156,280 1,581,554 Glacier Bancorp, Inc. 60,535 3,156,900 Hancock Whitney Corp. 46,527 2,423,126 Home BancShares, Inc. 99,820 2,724,908 International Bancorp 169,959 3,273,410 Old National Bancorp 169,959 3,273,410 Prosperity Bancshares, Inc. 16,959 3,273,410 SouthState Corp. 40,631 3,850,722 SouthState Corp. 40,631 3,850,722 SouthState Corp. 40,631 3,850,722 Texas Capital Bancshares, Inc. (a) 24,883 1,914,747 UMB Financial Corp. 225,379 2,734,664 Valley National Bancorp 58,61 </td <td>Bank OZK</td> <td>56,859</td> <td>2,487,581</td>	Bank OZK	56,859	2,487,581
Commerce Bancshares, Inc. 34,906,255 Cullen/Frost Bankers, Inc. 34,002 4,30,155 East West Bankers, Inc. 172,08,155 17,206,815 F.N.B. Corp. 192,351 2,789,089 First Florizon Corp. 287,47 498,093 Flagstar Financial, Inc. 156,280 1,581,554 Glacier Bancorp, Inc. 60,535 3,150,000 Bancock Whitney Corp. 46,527 2423,126 Home BancShares, Inc. 99,820 2,724,888 International Bancorp. 28,173 1,725,878 Old National Bancorp. 169,959 3,273,410 Old National Bancorp. 40,631 4,285,277 Prosperity Bancshares, Inc. 90,471 3,952,022 SouthState Corp. 40,531 3,950,062 SouthState Corp. 40,531 4,285,277 Prosperity Bancshares, Inc. 60 24,883 1,914,747 UMB Financial Corp. 22,349 2,213,293 United Bankshares, Inc. 60 22,339 2,134,393 Webster Financial Corp. 3,522 2,2	Cadence Bank	98,059	3,278,112
Cullen/Frost Bankers, Inc. 34,002 4,330,155 East West Bancorp, Inc. 73,924 7,206,851 FN.B. Corp. 192,351 2,789,089 First Financial Bankshares, Inc. 67,600 2,443,046 First Financial Bankshares, Inc. 150,200 315,509 Glacier Bancorp, Inc. 60,535 315,509 Bancock Whitney Corp. 46,527 2,223,126 Home BancShares, Inc. 99,80 7,725,878 International Bancshares Corp. 169,959 3,273,410 International Bancshares Corp. 169,959 3,273,410 Pinancial Financial Partners, Inc. 40,638 4,285,277 Prosperity Bancshares, Inc. 40,631 3,950,062 Synous Financial Corp. 76,754 3,827,272 Exas Capital Bancshares, Inc. 40,501 3,950,062 Synous Financial Corp. 76,754 3,827,272 Exas Capital Bancshares, Inc. 23,789 2,103,405 United Bankshares, Inc. 32,789 2,103,405 Valley National Bancorp 225,379 2,134,604	Columbia Banking System, Inc.	110,966	3,163,641
East West Bancorp, Inc. 73,924 7,206,851 F.N.B. Corp. 192,351 2,789,089 First Financial Bankshares, Inc. 67,600 2,443,064 First Horizon Corp. 287,417 4,980,937 Flagstar Financial, Inc. 156,280 1,581,554 Glacier Bancorp, Inc. 60,535 2,423,165 Hancock Whittey Corp. 46,527 2,423,162 Home BancShares, Inc. 99,820 2,724,088 International Bancspares Corp. 28,173 1,725,878 Old National Bancorp 40,638 4,285,277 Prosperity Bancshares, Inc. 40,638 4,285,277 Prosperity Bancshares, Inc. 50,447 3,690,202 Synows Financial Corp. 40,501 3,950,002 Synows Financial Corp. 24,833 1,914,47 UMB Financial Corp. 24,833 1,914,47 UMB Financial Corp. 23,739 2,134,364 Valley National Bancorp 25,379 2,134,364 Valley National Bancorp 35,21 4,978,921 Wester Financial Corp.	Commerce Bancshares, Inc.	62,346	3,896,625
F.N.B. Corp. 192,351 2,789,089 First Financial Bankshares, Inc. 67,600 2,443,064 First Horizon Corp. 287,417 4,980,937 Flagstar Financial, Inc. 156,280 1,581,554 Glacier Bancorp, Inc. 66,535 3,156,900 Hancock Whitney Corp. 46,527 2,423,168 Home BancShares, Inc. 99,802 2,724,088 International Bancsorp 169,595 3,273,410 My Astonal Bancorp 40,638 4,285,277 Prosperity Bancshares, Inc. 40,638 4,285,277 Prosperity Bancshares, Inc. 50,447 3,692,722 Synous Financial Corp. 40,501 3,897,022 Evas Capital Bancshares, Inc. 76,754 3,827,722 Evas Capital Bancshares, Inc. 76,754 3,827,722 United Bankshares, Inc. 72,876 2,734,604 Walley National Bancorp 225,379 2,734,604 Valley National Bancorp 91,23 4,725,921 Western Alliance Bancorp 91,23 4,725,921 Western Alliance Bancorp 78,06 4,786,931 Worth Standard	Cullen/Frost Bankers, Inc.	34,002	4,330,155
First Financial Bankshares, Inc. 67,600 2,443,046 First Horizon Corp. 287,417 4,980,937 Flagstar Financial, Inc. 156,280 1,581,526 Glacier Bancorp, Inc. 60,535 3,156,900 Hancock Whitney Corp. 46,527 2,423,126 Home Bancshares, Inc. 99,820 2,724,088 International Bancshares Corp. 169,959 3,273,410 Old National Bancorp 169,959 3,273,410 Pinnacle Financial Partners, Inc. 40,638 4,285,277 Prosperity Bancshares, Inc. 40,638 4,285,277 Prosperity Bancshares, Inc. 40,501 3,950,026 SouthState Corp. 24,833 1,914,74 UMB Financial Corp. 225,37 2,734,66 Valley National Bancorp 225,37 2,734,66 Valley National Bancorp	East West Bancorp, Inc.	73,924	7,206,851
First Horizon Corp. 287,417 4,980,937 Flagstar Financial, Inc. 156,280 1,581,554 Glacier Bancorp, Inc. 60,535 3,156,900 Hancock Whitney Corp. 46,527 2,423,126 Home BancShares, Inc. 99,820 2,724,088 International Bancshares Corp. 169,599 3,273,410 Pinnacial Pratners, Inc. 40,638 428,527 Prosperity Bancshares, Inc. 40,631 3,950,062 Symous Financial Corp. 40,501 3,950,062 Symous Financial Corp. 24,883 1,914,747 UMB Financial Corp. 24,883 1,914,747 UMB Financial Corp. 23,789 2,610,367 Valley National Bancorp 23,789 2,610,367 Velber Financial Corp. 91,234 4,725,921 Western Alliance Bancorp 58,361 4,856,219 Western Alliance Bancorp 58,361 4,918,381 Western Alliance Bancorp 35,272 4,139,823 Zions Bancorp NA 35,272 4,139,823 Abon, Inc. 36,046 </td <td>F.N.B. Corp.</td> <td>192,351</td> <td>2,789,089</td>	F.N.B. Corp.	192,351	2,789,089
Flagstar Financial, Inc. 156,280 1,581,554 Glacier Bancorp, Inc. 60,535 3,156,900 Hancock Whitney Corp. 46,527 2,423,126 Home BancShares, Inc. 99,820 2,724,088 International Bancshares Corp. 169,959 3,273,410 Pinnacle Financial Partners, Inc. 40,638 4,285,277 Prosperity Bancshares, Inc. 50,447 3,692,720 SouthState Corp. 40,501 3,950,062 Synovus Financial Corp. 67,554 3,827,722 Texas Capital Bancshares, Inc. (a) 24,883 1,914,74 UMB Financial Corp. 23,789 2,610,367 United Bankshares, Inc. 27,576 2,734,664 Valley National Bancorp 225,379 2,134,339 Western Alliance Bancorp 91,234 4,725,921 Western Alliance Bancorp 58,361 4,856,211 Western Alliance Bancorp 35,722 4,139,823 Zions Bancorp NA 36,046 4,117,174 Acting Bancer Na 36,046 4,117,174 Acting Bancer Na </td <td>First Financial Bankshares, Inc.</td> <td>67,600</td> <td>2,443,064</td>	First Financial Bankshares, Inc.	67,600	2,443,064
Glacier Bancorp, Inc. 60,535 3,156,900 Hancock Whitney Corp. 46,527 2,423,126 Home BancShares, Inc. 99,820 2,724,088 International Bancshares Corp. 169,959 3,273,410 Old National Bancorp 169,959 3,273,410 Pinnacle Financial Partners, Inc. 40,638 4,285,277 Prosperity Bancshares, Inc. 50,447 3,692,720 Synovus Financial Corp. 76,754 3,827,722 Exas Capital Bancshares, Inc. (a) 24,883 1,914,747 UMB Financial Corp. 23,789 2,610,367 United Bankshares, Inc. 72,576 2,734,664 Valley National Bancorp 225,379 2,734,664 Valley National Bancorp 21,343 4,725,921 Western Alliance Bancorp 35,361 4,856,219 Wintrust Financial Corp. 35,361 4,856,219 Wintrust Financial Corp. 35,722 4,139,823 Wintrust Financial Corp. 35,722 4,139,823 Wintrust Financial Corp. 35,722 4,139,823 Alon, Inc. 36,046 4,117,174 ACO, In	First Horizon Corp.	287,417	4,980,937
Hancock Whitney Corp. 46,527 2,423,126 Home BancShares, Inc. 99,820 2,724,088 International Bancshares Corp. 169,959 3,273,410 Old National Bancorp 40,638 4,285,277 Prosperity Bancshares, Inc. 40,638 4,285,277 Prosperity Bancshares, Inc. 50,447 3,692,720 South State Corp. 40,501 3,950,062 Synovus Financial Corp. 76,754 3,827,722 Texas Capital Bancshares, Inc. (a) 24,883 1,914,747 UMB Financial Corp. 23,789 2,610,367 Valley National Bancorp 25,379 2,734,664 Valley National Bancorp 25,379 2,734,664 Valley National Bancorp 58,361 4,856,219 Wester Financial Corp. 35,722 4,139,823 Wester Alliance Bancorp 58,361 4,856,219 Wintrust Financial Corp. 35,722 4,139,823 Values Financial Corp. 35,722 4,139,823 Zhors Bancorp NA 36,046 4,117,174 Active Branch, Inc. 36,046 4,117,174 Active Brands, Inc. <td>Flagstar Financial, Inc.</td> <td>156,280</td> <td>1,581,554</td>	Flagstar Financial, Inc.	156,280	1,581,554
Home BancShares, Inc. 99,820 2,724,088 International Bancshares Corp. 28,173 1,725,878 Old National Bancorp 169,959 3,273,410 Pinnacle Financial Partners, Inc. 40,631 4,285,277 Prosperity Bancshares, Inc. 50,447 3,692,720 SouthState Corp. 40,501 3,950,062 Synovus Financial Corp. 76,754 3,827,722 Texas Capital Bancshares, Inc. (a) 24,883 1,914,747 UMB Financial Corp. 37,806 273,4664 Valley National Bancorp 225,379 2,134,394 Webster Financial Corp. 91,234 4,725,921 Western Alliance Bancorp 58,361 4,856,219 Wintrust Financial Corp. 35,222 4,139,823 Wintrust Financial Corp. 35,222 4,139,823 Wintrust Financial Corp. 35,245 4,078,693 Wintrust Financial Corp. 35,245 4,139,823 Wintrust Financial Corp. 35,245 4,139,823 Wintrust Financial Corp. 36,461 4,117,174 ADON, Inc. 36,046 4,117,174 Action Co	Glacier Bancorp, Inc.	60,535	3,156,900
International Bancshares Corp. 28,173 1,725,878 Old National Bancorp 169,959 3,273,410 Pinnacle Financial Partners, Inc. 40,638 4,285,277 Prosperity Bancshares, Inc. 50,447 3,692,720 Synovus Financial Corp. 67,54 3,827,722 Exas Capital Bancshares, Inc. (a) 24,883 1,914,747 UMB Financial Corp. 23,789 2,610,367 United Bankshares, Inc. 225,379 2,734,664 Valley National Bancorp 225,379 2,134,339 Western Alliance Bancorp 91,234 4,725,921 Western Alliance Bancorp 58,361 4,856,219 Wintrus Financial Corp. 35,722 4,139,823 Zions Bancorp NA 78,36 4,078,693 Wintrus Financial Corp. 35,722 4,139,823 Zions Bancorp NA 35,722 4,139,823 Abon, Inc. 36,046 4,117,174 Active Branch, Inc. 36,046 4,117,174 Active Branch, Inc. 37,606 7,536,627 Advanced Drainage Systems, Inc. 32,871 3,281,841 Action <t< td=""><td>Hancock Whitney Corp.</td><td>46,527</td><td>2,423,126</td></t<>	Hancock Whitney Corp.	46,527	2,423,126
Old National Bancorp 169,959 3,273,410 Pinnacle Financial Partners, Inc. 40,638 4,285,277 Prosperity Bancshares, Inc. 50,447 3,692,720 SouthState Corp. 40,501 3,950,602 Synovus Financial Corp. 76,754 3,827,722 Texas Capital Bancshares, Inc. (a) 24,883 1,914,747 UMB Financial Corp. 23,789 2,610,367 United Bankshares, Inc. 72,576 2,734,664 Valley National Bancorp 225,379 2,134,339 Western Alliance Bancorp 91,234 4,725,921 Western Alliance Bancorp 35,722 4,139,823 Wintrust Financial Corp. 35,722 4,139,823 Zions Bancorp NA 35,722 4,139,823 Wintrust Financial Corp. 35,722 4,139,823 Zhous Bancorp NA 78,364 4,078,693 Abancor Sancorp NA 36,046 4,117,174 Acute Godds — 15.3% 4,117,174 4,000,100 Acute Godds — 15.3% 4,117,174 4,000,100 4,000,100 4,000,100	Home BancShares, Inc.	99,820	2,724,088
Pinnacle Financial Partners, Inc. 40,638 4,285,277 Prosperity Bancshares, Inc. 50,447 3,692,720 SouthState Corp. 40,501 3,950,062 Synovus Financial Corp. 76,754 3,827,722 Texas Capital Bancshares, Inc. (a) 24,883 1,914,747 UMB Financial Corp. 23,789 2,610,367 Valley National Bancorp 225,379 2,734,664 Valley National Bancorp 91,234 4,725,921 Western Alliance Bancorp 58,361 4,856,219 Wintrust Financial Corp. 35,722 4,139,823 Zions Bancorp NA 78,346 4,078,693 Capital Goods — 15.3% 4,078,693 AAON, Inc. 36,046 4,117,174 Acuity Brands, Inc. 35,046 5,636,387 Acuity Brands, Inc. 37,606 5,636,387 Acuty Brands, Inc. 32,871 7,636,627	International Bancshares Corp.	28,173	1,725,878
Prosperity Bancshares, Inc. 50,447 3,692,720 SouthState Corp. 40,501 3,950,062 Synovus Financial Corp. 76,754 3,827,722 Texas Capital Bancshares, Inc. (a) 24,883 1,914,747 UMB Financial Corp. 23,789 2,610,367 United Bankshares, Inc. 72,576 2,734,664 Valley National Bancorp 225,379 2,134,339 Webster Financial Corp. 91,234 4,725,921 Western Alliance Bancorp 58,361 4,856,219 Wintrust Financial Corp. 35,722 4,139,823 Zions Bancorp NA 78,346 4,078,693 Capital Goods—15.3% 4,078,693 AAON, Inc. 36,046 4,117,174 Acuity Brands, Inc. 36,046 4,117,174 Acuity Brands, Inc. 36,046 5,636,387 Acuty Brands, Inc. 37,606 5,636,387 Acuty Brands, Inc. 32,871 3,281,441 <t< td=""><td>Old National Bancorp</td><td>169,959</td><td>3,273,410</td></t<>	Old National Bancorp	169,959	3,273,410
SouthState Corp. 40,501 3,950,062 Synovus Financial Corp. 76,754 3,827,722 Texas Capital Bancshares, Inc. (a) 24,883 1,914,747 UMB Financial Corp. 23,789 2,610,367 United Bankshares, Inc. 72,576 2,734,664 Valley National Bancorp 225,379 2,134,339 Webster Financial Corp. 91,234 4,725,921 Western Alliance Bancorp 58,361 4,886,219 Wintrust Financial Corp. 35,722 4,139,823 Zions Bancorp NA 78,346 4,078,693 Zhapital Goods—15.3% 36,046 4,117,174 Acuity Brands, Inc. 36,046 4,117,174 Acuity Brands, Inc. 36,046 4,918,386 Advanced Drainage Systems, Inc. 37,606 5,636,387 AECOM 71,504 7,636,627 AGCO Corp. 32,871 3,281,841 Applied Industrial Technologies, Inc. 20,482 4,743,426	Pinnacle Financial Partners, Inc.	40,638	4,285,277
Synovus Financial Corp. 76,754 3,827,722 Texas Capital Bancshares, Inc. (a) 24,883 1,914,747 UMB Financial Corp. 23,789 2,610,367 United Bankshares, Inc. 72,576 2,734,664 Valley National Bancorp 225,379 2,134,339 Webster Financial Corp. 91,234 4,725,921 Western Alliance Bancorp 58,361 4,856,219 Wintrust Financial Corp. 35,722 4,139,823 Zions Bancorp NA 78,346 4,078,693 Adon, Inc. 36,046 4,117,174 Acuity Brands, Inc. 36,046 4,117,174 Acuity Brands, Inc. 16,357 4,918,386 Advanced Drainage Systems, Inc. 37,606 5,636,387 AECOM 71,504 7,636,627 AECOG Corp. 32,871 3,281,841 Applied Industrial Technologies, Inc. 20,482 4,743,426	Prosperity Bancshares, Inc.	50,447	3,692,720
Texas Capital Bancshares, Inc. (a) 24,883 1,914,747 UMB Financial Corp. 23,789 2,610,367 United Bankshares, Inc. 72,576 2,734,664 Valley National Bancorp 225,379 2,134,339 Webster Financial Corp. 91,234 4,725,921 Western Alliance Bancorp 58,361 4,856,219 Wintrust Financial Corp. 35,722 4,139,823 Zions Bancorp NA 78,346 4,078,693 Capital Goods — 15.3% AAON, Inc. 36,046 4,117,174 Acuity Brands, Inc. 36,046 4,918,386 Advanced Drainage Systems, Inc. 37,606 5,636,387 AECOM 71,504 7,636,627 AGCO Corp. 32,871 3,281,841 Applied Industrial Technologies, Inc. 20,482 4,743,426	SouthState Corp.	40,501	3,950,062
UMB Financial Corp. 23,789 2,610,367 United Bankshares, Inc. 72,576 2,734,664 Valley National Bancorp 225,379 2,134,339 Webster Financial Corp. 91,234 4,725,921 Western Alliance Bancorp 58,361 4,856,219 Wintrust Financial Corp. 35,722 4,139,823 Zions Bancorp NA 78,346 4,078,693 Capital Goods — 15.3% AAON, Inc. 36,046 4,117,174 Acuity Brands, Inc. 36,046 4,117,174 Acuity Brands, Inc. 37,606 5,636,387 Advanced Drainage Systems, Inc. 37,606 5,636,387 AECOM 71,504 7,636,627 AGCO Corp. 32,871 3,281,841 Applied Industrial Technologies, Inc. 20,482 4,743,426	Synovus Financial Corp.	76,754	3,827,722
United Bankshares, Inc. 72,576 2,734,664 Valley National Bancorp 225,379 2,134,339 Webster Financial Corp. 91,234 4,725,921 Western Alliance Bancorp 58,361 4,856,219 Wintrust Financial Corp. 35,722 4,139,823 Zions Bancorp NA 78,346 4,078,693 Capital Goods — 15.3% AAON, Inc. 36,046 4,117,174 Acuity Brands, Inc. 16,357 4,918,386 Advanced Drainage Systems, Inc. 37,606 5,636,387 AECOM 71,504 7,636,627 AGCO Corp. 32,871 3,281,841 Applied Industrial Technologies, Inc. 20,482 4,743,426	Texas Capital Bancshares, Inc. ^(a)	24,883	1,914,747
Valley National Bancorp 225,379 2,134,339 Webster Financial Corp. 91,234 4,725,921 Western Alliance Bancorp 58,361 4,856,219 Wintrust Financial Corp. 35,722 4,139,823 Zions Bancorp NA 78,346 4,078,693 Capital Goods — 15.3% AAON, Inc. 36,046 4,117,174 Acuity Brands, Inc. 16,357 4,918,386 Advanced Drainage Systems, Inc. 37,606 5,636,387 AECOM 71,504 7,636,627 AGCO Corp. 32,871 3,281,841 Applied Industrial Technologies, Inc. 20,482 4,743,426	UMB Financial Corp.	23,789	2,610,367
Webster Financial Corp. 91,234 4,725,921 Western Alliance Bancorp 58,361 4,856,219 Wintrust Financial Corp. 35,722 4,139,823 Zions Bancorp NA 78,346 4,078,693 Capital Goods — 15.3% AAON, Inc. 36,046 4,117,174 Acuity Brands, Inc. 16,357 4,918,386 Advanced Drainage Systems, Inc. 37,606 5,636,387 AECOM 71,504 7,636,627 AGCO Corp. 32,871 3,281,841 Applied Industrial Technologies, Inc. 20,482 4,743,426	United Bankshares, Inc.	72,576	2,734,664
Western Alliance Bancorp 58,361 4,856,219 Wintrust Financial Corp. 35,722 4,139,823 Zions Bancorp NA 78,346 4,078,693 94,269,980 Capital Goods — 15.3% AAON, Inc. 36,046 4,117,174 Acuity Brands, Inc. 16,357 4,918,386 Advanced Drainage Systems, Inc. 37,606 5,636,387 AECOM 71,504 7,636,627 AGCO Corp. 32,871 3,281,841 Applied Industrial Technologies, Inc. 20,482 4,743,426	Valley National Bancorp	225,379	2,134,339
Wintrust Financial Corp. 35,722 4,139,823 Zions Bancorp NA 78,346 4,078,693 94,269,980 Capital Goods — 15.3% AAON, Inc. 36,046 4,117,174 Acuity Brands, Inc. 16,357 4,918,386 Advanced Drainage Systems, Inc. 37,606 5,636,387 AECOM 71,504 7,636,627 AGCO Corp. 32,871 3,281,841 Applied Industrial Technologies, Inc. 20,482 4,743,426	Webster Financial Corp.	91,234	4,725,921
Zions Bancorp NA 78,346 4,078,693 94,269,980 Capital Goods — 15.3% AAON, Inc. 36,046 4,117,174 Acuity Brands, Inc. 16,357 4,918,386 Advanced Drainage Systems, Inc. 37,606 5,636,387 AECOM 71,504 7,636,627 AGCO Corp. 32,871 3,281,841 Applied Industrial Technologies, Inc. 20,482 4,743,426	Western Alliance Bancorp	58,361	4,856,219
94,269,980 Capital Goods — 15.3% AAON, Inc. 36,046 4,117,174 Acuity Brands, Inc. 16,357 4,918,386 Advanced Drainage Systems, Inc. 37,606 5,636,387 AECOM 71,504 7,636,627 AGCO Corp. 32,871 3,281,841 Applied Industrial Technologies, Inc. 20,482 4,743,426	Wintrust Financial Corp.	35,722	4,139,823
Capital Goods — 15.3% AAON, Inc. 36,046 4,117,174 Acuity Brands, Inc. 16,357 4,918,386 Advanced Drainage Systems, Inc. 37,606 5,636,387 AECOM 71,504 7,636,627 AGCO Corp. 32,871 3,281,841 Applied Industrial Technologies, Inc. 20,482 4,743,426	Zions Bancorp NA	78,346	4,078,693
AAON, Inc. 36,046 4,117,174 Acuity Brands, Inc. 16,357 4,918,386 Advanced Drainage Systems, Inc. 37,606 5,636,387 AECOM 71,504 7,636,627 AGCO Corp. 32,871 3,281,841 Applied Industrial Technologies, Inc. 20,482 4,743,426			94,269,980
Acuity Brands, Inc. 16,357 4,918,386 Advanced Drainage Systems, Inc. 37,606 5,636,387 AECOM 71,504 7,636,627 AGCO Corp. 32,871 3,281,841 Applied Industrial Technologies, Inc. 20,482 4,743,426	Capital Goods — 15.3%		
Advanced Drainage Systems, Inc. 37,606 5,636,387 AECOM 71,504 7,636,627 AGCO Corp. 32,871 3,281,841 Applied Industrial Technologies, Inc. 20,482 4,743,426	AAON, Inc.	36,046	4,117,174
AECOM 71,504 7,636,627 AGCO Corp. 32,871 3,281,841 Applied Industrial Technologies, Inc. 20,482 4,743,426		16,357	4,918,386
AGCO Corp. 32,871 3,281,841 Applied Industrial Technologies, Inc. 20,482 4,743,426			
Applied Industrial Technologies, Inc. 20,482 4,743,426			
BWX Technologies, Inc. 48,758 5,936,287			
		48,758	5,936,287
Carlisle Cos., Inc. 24,596 10,385,169			
Chart Industries, Inc. (a) 22,587 2,726,703	Chart Industries, Inc. ^(a)	22,587	2,726,703

Description	Shares	Value (\$)
Common Stocks — 99.3% (continued)		
Capital Goods — 15.3% (continued)		
CNH Industrial NV	468,084	5,256,583
Comfort Systems USA, Inc.	18,968	7,417,247
Core & Main, Inc., Cl. A ^(a)	103,582	4,586,611
Crane Co.	26,031	4,094,156
Curtiss-Wright Corp.	20,426	7,046,153
Donaldson Co., Inc.	64,217	4,698,116
EMCOR Group, Inc.	24,884	11,100,006
EnerSys	21,361	2,069,026
Esab Corp.	30,239	3,720,607
Flowserve Corp.	70,061	3,688,011
Fluor Corp. (a)	91,616	4,789,684
Fortune Brands Innovations, Inc.	66,141	5,511,530
GATX Corp.	19,042	2,623,226
Graco, Inc.	90,098	7,338,482
Hexcel Corp.	43,184	2,534,469
ITT, Inc.	43,850	6,144,262
Lennox International, Inc.	17,105	10,306,960
Lincoln Electric Holdings, Inc.	30,213	5,817,815
MasTec, Inc. (a)	32,668	4,014,571
MSC Industrial Direct Co., Inc., Cl. A	24,304	1,921,717
NEXTracker, Inc., Cl. A ^(a)	76,149	3,032,253
nVent Electric PLC	88,474	6,597,506
Oshkosh Corp.	34,357	3,512,660
Owens Corning	46,516	8,223,564
RBC Bearings, Inc. (a)	15,465	4,335,613
Regal Rexnord Corp.	35,397	5,895,016
Sensata Technologies Holding PLC	80,645	2,769,349
Simpson Manufacturing Co., Inc.	22,636	4,069,726
Terex Corp.	35,341	1,827,483
The Middleby Corp. ^(a)	28,752	3,729,134
The Timken Co.	33,949	2,817,767
The Toro Co.	55,811	4,491,669
Trex Co., Inc. ^(a)	57,579	4,079,472
UFP Industries, Inc.	32,344	3,956,965
Valmont Industries, Inc.	10,864	3,386,092
Watsco, Inc.	18,554	8,776,228
Watts Water Technologies, Inc., Cl. A	14,492	2,762,030
WESCO International, Inc.	23,799	4,568,694
Woodward, Inc.	31,768	5,212,811
woodward, file.	31,700	238,105,264
Commercial & Professional Services — 4.7%		230,103,204
CACI International, Inc., Cl. A (a)	11,864	6,555,572
Clean Harbors, Inc. (a)	27,214	6,293,510
Concentrix Corp.		
ExlService Holdings, Inc. ^(a)	24,901 86,074	1,058,541 3,586,704
Exponent, Inc. FTI Consulting, Inc. (a)	26,800 18,740	2,529,384
Genpact Ltd.	18,740	3,655,799
	87,318	3,332,928
Insperity, Inc.	18,923	1,490,565

Description	Shares	Value (\$)
Common Stocks — 99.3% (continued)		
Commercial & Professional Services — 4.7% (continued)		
KBR, Inc.	71,487	4,790,344
ManpowerGroup, Inc.	25,080	1,576,278
Maximus, Inc.	31,951	2,761,844
MSA Safety, Inc.	20,983	3,482,129
Parsons Corp. (a)	24,800	2,682,368
Paylocity Holding Corp. ^(a)	23,043	4,253,046
RB Global, Inc.	98,271	8,327,485
Science Applications International Corp.	27,175	3,921,081
Stericycle, Inc. (a)	48,950	3,008,956
Tetra Tech, Inc.	142,661	6,973,270
The Brink's Co.	23,870	2,453,597
	·	72,733,401
Consumer Discretionary Distribution & Retail — 4.4%		
Abercrombie & Fitch Co., Cl. A ^(a)	27,156	3,578,889
AutoNation, Inc. (a)	13,789	2,143,776
Burlington Stores, Inc. (a)	33,666	8,341,425
Dick's Sporting Goods, Inc.	30,891	6,046,913
Five Below, Inc. ^(a)	29,251	2,772,702
Floor & Decor Holdings, Inc., Cl. A (a)	57,155	5,889,823
GameStop Corp., Cl. A ^(a)	208,134	4,616,412
Lithia Motors, Inc.	14,315	4,757,877
Macy's, Inc.	146,359	2,245,147
Murphy USA, Inc.	9,894	4,832,724
Nordstrom, Inc.	51,454	1,163,375
Ollie's Bargain Outlet Holdings, Inc. (a)	32,988	3,029,288
Penske Automotive Group, Inc.	10,176	1,532,200
RH ^(a)	7,921	2,519,274
The Gap, Inc.	118,482	2,460,871
Valvoline, Inc. ^(a)	68,122	2,743,954
Williams-Sonoma, Inc.	68,904	9,242,094
williams-sonoma, mc.	00,704	67,916,744
Consumer Durables & Apparel — 3.4%		07,710,744
Brunswick Corp.	35,120	2,800,469
Capri Holdings Ltd. ^(a)	62,043	1,224,729
Carter's, Inc.	19,898	1,088,421
Columbia Sportswear Co.	17,633	1,418,928
Crocs, Inc. (a)	31,806	
KB Home		3,429,323
Mattel, Inc. ^(a)	38,339	3,009,612
	181,188	3,692,611
Polaris, Inc.	28,277	1,976,845
PVH Corp. Sheeborg USA Inc. Cl. A (a)	29,566	2,911,068
Skechers USA, Inc., Cl. A ^(a)	70,655	4,342,456
Taylor Morrison Home Corp. (a)	55,692	3,814,902
Tempur Sealy International, Inc.	92,778	4,444,994
Toll Brothers, Inc.	54,748	8,017,297
TopBuild Corp. (a)	15,990	5,650,546
Under Armour, Inc., Cl. A ^(a)	87,439	747,603
Under Armour, Inc., Cl. C ^(a)	70,591	557,669

Description	Shares	Value (\$)
Common Stocks — 99.3% (continued)		
Consumer Durables & Apparel — 3.4% (continued)		
Whirlpool Corp.	29,004	3,002,204
YETI Holdings, Inc. (a)	46,263	1,628,920
		53,758,597
Consumer Services — 4.6%		
Aramark	140,979	5,333,236
Boyd Gaming Corp.	36,957	2,560,751
Choice Hotels International, Inc.	11,928	1,664,075
Churchill Downs, Inc.	39,130	5,482,113
Duolingo, Inc. (a)	19,897	5,829,224
Graham Holdings Co., Cl. B	1,811	1,527,216
Grand Canyon Education, Inc. ^(a)	15,604	2,139,464
H&R Block, Inc.	74,335	4,440,030
Hilton Grand Vacations, Inc. ^(a)	34,209	1,261,628
Hyatt Hotels Corp., Cl. A	23,954	3,484,109
Light & Wonder, Inc. (a)	47,527	4,457,082
Marriott Vacations Worldwide Corp.	17,317	1,333,929
Planet Fitness, Inc., Cl. A ^(a)	45,225	3,551,067
Service Corp. International	77,925	6,362,576
Texas Roadhouse, Inc.	35,562	6,796,609
The Wendy's Co. Travel + Leisure Co.	90,164	1,723,034
	37,433	1,789,672
Vail Resorts, Inc.	19,959	3,307,007
Wingstop, Inc. Wyndham Hotels & Resorts, Inc.	15,629 42,217	4,496,307 3,728,605
wynunam notels & resorts, mc.	42,217	71,267,734
Consumer Staples Distribution & Retail — 2.3%		71,207,734
BJ's Wholesale Club Holdings, Inc. (a)	71,177	6,030,827
Casey's General Stores, Inc.	19,793	7,798,838
Performance Food Group Co. (a)	83,113	6,752,931
Sprouts Farmers Market, Inc. ^(a)	53,358	6,852,768
US Foods Holding Corp. (a)	130,433	8,041,195
0 1	,	35,476,559
Energy — 5.1%		
Antero Midstream Corp.	178,785	2,569,140
Antero Resources Corp. (a)	155,491	4,024,107
ChampionX Corp.	101,067	2,852,111
Chord Energy Corp.	33,147	4,146,690
Civitas Resources, Inc.	48,725	2,377,293
CNX Resources Corp. (a)	79,629	2,709,775
DT Midstream, Inc.	51,750	4,665,262
Expand Energy Corp.	110,122	9,329,536
HF Sinclair Corp.	86,859	3,353,626
Matador Resources Co.	61,560	3,207,892
Murphy Oil Corp.	76,672	2,413,635
NOV, Inc.	211,176	3,275,340
Ovintiv, Inc.	140,830	5,520,536
PBF Energy, Inc., Cl. A	54,470	1,553,484
Permian Resources Corp.	340,562	4,641,860
Range Resources Corp.	128,309	3,853,119

Description	Shares	Value (\$)
Common Stocks — 99.3% (continued)		
Energy — 5.1% (continued)		
Texas Pacific Land Corp.	10,051	11,719,466
Valaris Ltd. ^(a)	35,129	1,777,527
Viper Energy, Inc.	53,765	2,790,403
Weatherford International PLC	38,882	3,071,678
		79,852,480
Equity Real Estate Investment Trusts — 6.7%		
Agree Realty Corp. (b)	53,382	3,963,613
American Homes 4 Rent, Cl. A ^(b)	167,813	5,913,730
Brixmor Property Group, Inc. (b)	161,584	4,354,689
COPT Defense Properties (b)	58,936	1,897,739
Cousins Properties, Inc. (b)	81,395	2,493,129
CubeSmart (b)	120,021	5,741,805
EastGroup Properties, Inc. (b)	25,882	4,433,069
EPR Properties (b)	40,709	1,846,967
Equity LifeStyle Properties, Inc. (b)	99,478	6,975,397
First Industrial Realty Trust, Inc. (b)	71,458	3,750,830
Gaming & Leisure Properties, Inc. (b)	146,290	7,342,295
Healthcare Realty Trust, Inc. (b)	193,598	3,326,014
Independence Realty Trust, Inc. (b)	120,415	2,362,542
Kilroy Realty Corp. (b)	56,984	2,291,896
Kite Realty Group Trust (b)	118,065	3,030,729
Lamar Advertising Co., Cl. A ^(b)	46,871	6,186,972
National Storage Affiliates Trust (b)	36,711	1,547,369
NNN REIT, Inc. (b)	97,786	4,247,824
Omega Healthcare Investors, Inc. (b)	137,070	5,821,363
Park Hotels & Resorts, Inc. (b)	109,781	1,524,858
PotlatchDeltic Corp. (b)	38,882	1,616,325
Rayonier, Inc. (b)	72,052	2,250,184
Rexford Industrial Realty, Inc. (b)	116,020	4,976,098
Sabra Health Care REIT, Inc. (b)	126,109	2,446,515
STAG Industrial, Inc. (b)	96,644	3,602,888
Vornado Realty Trust ^(b)	88,582	3,668,181
WP Carey, Inc. ^(b)	116,720	6,503,638
Financial Services — 6.5%		104,116,659
Affiliated Managers Group, Inc.	16,037	3,109,574
Ally Financial, Inc.	146,245	5,125,887
Annaly Capital Management, Inc. (b)	268,732	5,125,667
Equitable Holdings, Inc.	170,541	7,732,329
Essent Group Ltd.	56,259	3,376,103
Euronet Worldwide, Inc. (a)	22,321	2,197,949
Evercore, Inc., Cl. A	19,015	5,023,193
Federated Hermes, Inc.	41,626	1,670,451
FirstCash Holdings, Inc.	20,956	2,168,317
Hamilton Lane, Inc., Cl. A	21,497	3,861,721
Houlihan Lokey, Inc.	28,264	4,883,171
Interactive Brokers Group, Inc., Cl. A	58,047	8,856,811
Janus Henderson Group PLC	68,793	2,841,839
Jefferies Financial Group, Inc.	86,579	5,539,324
,	00,377	3,007,041

Description	Shares	Value (\$)
Common Stocks — 99.3% (continued)		
Financial Services — 6.5% (continued)		
MGIC Investment Corp.	139,179	3,485,042
Morningstar, Inc.	14,370	4,714,079
SEI Investments Co.	52,615	3,933,497
SLM Corp.	116,633	2,569,425
Starwood Property Trust, Inc. ^(b)	168,501	3,326,210
Stifel Financial Corp.	54,332	5,629,882
The Carlyle Group, Inc.	111,486	5,577,645
The Western Union Company	180,596	1,943,213
Voya Financial, Inc.	52,807	4,240,402
WEX, Inc. ^(a)	22,043	3,804,622
		100,719,281
Food, Beverage & Tobacco — 1.5%		
Celsius Holdings, Inc. ^(a)	83,120	2,500,250
Coca-Cola Consolidated, Inc.	3,158	3,550,413
Darling Ingredients, Inc. ^(a)	84,438	3,302,370
Flowers Foods, Inc.	104,888	2,331,660
Ingredion, Inc.	34,538	4,585,265
Lancaster Colony Corp.	10,147	1,761,519
Pilgrim's Pride Corp. (a)	22,140	1,072,462
Post Holdings, Inc. ^(a)	25,440	2,778,302
The Boston Beer Company, Inc., Cl. A ^(a)	4,726	1,375,597
		23,257,838
Health Care Equipment & Services — 4.1%		
Acadia Healthcare Co., Inc. ^(a)	49,770	2,124,681
Amedisys, Inc. ^(a)	17,176	1,624,850
Chemed Corp.	8,062	4,355,415
DENTSPLY SIRONA, Inc.	107,729	2,496,081
Doximity, Inc., Cl. A ^(a)	67,212	2,805,429
Encompass Health Corp.	53,668	5,337,819
Enovis Corp. (a)	30,353	1,252,668
Envista Holdings Corp. (a)	91,791	1,924,857
Globus Medical, Inc., Cl. A ^(a)	60,044	4,415,636
Haemonetics Corp. (a)	26,970	1,919,185
HealthEquity, Inc. (a)	46,281	3,945,455
Lantheus Holdings, Inc. ^(a)	36,821	4,044,419
LivaNova PLC (a)	29,643	1,530,172
Masimo Corp. (a)	23,584	3,396,332
Neogen Corp. (a)	106,260	1,517,393
Option Care Health, Inc. (a)	91,201	2,101,271
Penumbra, Inc. (a)	20,645	4,725,021
R1 RCM, Inc. (a)	85,222	1,215,266
Tenet Healthcare Corp. ^(a)	51,106	7,922,452
The Ensign Group, Inc.	30,362	4,705,806
		63,360,208
Household & Personal Products — .6%		
BellRing Brands, Inc. (a)	68,930	4,537,662
Coty, Inc., Cl. A ^(a)	191,419	1,424,158
e.l.f. Beauty, Inc. ^(a)	30,229	3,181,602
		9,143,422

Description	Shares	Value (\$)
Common Stocks — 99.3% (continued)		
Insurance — 4.5%		
American Financial Group, Inc.	38,282	4,935,698
Brighthouse Financial, Inc. (a)	32,077	1,517,242
CNO Financial Group, Inc.	57,220	1,968,368
Fidelity National Financial, Inc.	138,496	8,333,304
First American Financial Corp.	55,017	3,529,341
Kemper Corp.	32,079	1,997,560
Kinsale Capital Group, Inc.	11,718	5,016,593
Old Republic International Corp.	126,427	4,416,095
Primerica, Inc.	18,011	4,985,625
Reinsurance Group of America, Inc.	35,125	7,414,185
RenaissanceRe Holdings Ltd.	27,735	7,277,664
RLI Corp.	22,332	3,483,122
Ryan Specialty Holdings, Inc.	54,494	3,589,520
Selective Insurance Group, Inc.	32,843	2,982,801
The Hanover Insurance Group, Inc.	19,448	2,884,722
Unum Group	91,090	5,846,156
		70,177,996
Materials — 6.6%		
Alcoa Corp.	137,414	5,508,927
AptarGroup, Inc.	35,595	5,976,756
Arcadium Lithium PLC ^(a)	579,056	3,121,112
Ashland, Inc.	25,679	2,171,673
Avient Corp.	48,079	2,240,962
Axalta Coating Systems Ltd. (a)	116,915	4,433,417
Berry Global Group, Inc.	61,121	4,305,974
Cabot Corp.	29,296	3,158,988
Cleveland-Cliffs, Inc. ^(a)	248,130	3,220,727
Commercial Metals Co.	61,203	3,292,721
Crown Holdings, Inc.	63,492	5,939,677
Eagle Materials, Inc.	17,902	5,110,305
Graphic Packaging Holding Co.	159,616	4,510,748
Greif, Inc., Cl. A	14,042	876,782
Knife River Corp. ^(a)	30,435	2,961,934
Louisiana-Pacific Corp.	33,342	3,297,524
NewMarket Corp.	4,036	2,118,779
Olin Corp.	62,219	2,552,846
Reliance, Inc.	29,342	8,401,788
Royal Gold, Inc.	35,227	5,145,256
RPM International, Inc.	68,409	8,695,468
Silgan Holdings, Inc.	43,430	2,247,068
Sonoco Products Co.	52,929	2,779,831
The Chemours Company	79,947	1,451,838
The Scotts Miracle-Gro Company	22,867	1,988,972
United States Steel Corp.	119,325	4,635,776
Westlake Corp.	17,908	2,362,782
Madia 9 Entantainment 1 00/		102,508,631
Media & Entertainment — 1.0%	16.005	2 020 672
Nexstar Media Group, Inc.	16,085	2,829,673
The New York Times Company, Cl. A	87,174	4,867,796

	Description	Shares	Value (\$)
TKO Group Inlodings, Inc. (°) 35,614 415,647 245,135 24,131,715 200 125,247 127,154,80 125,247 127,154,80 125,247 127,154,80 125,247 127,154,80 125,247 127,154,80 125,247 127,154,80 125,247 127,154,80 125,247 127,154,80 1	Common Stocks — 99.3% (continued)		
TKO Group Inlodings, Inc. (°) 35,614 415,647 245,135 24,131,715 200 125,247 127,154,80 125,247 127,154,80 125,247 127,154,80 125,247 127,154,80 125,247 127,154,80 125,247 127,154,80 125,247 127,154,80 125,247 127,154,80 1	Media & Entertainment — 1.0% (continued)		
Warner Wusic Group Carp, Cl. No 57,523 (2413.17).54 Cooming Technologies, Inc. 6.0 15,985.71 Pharmaceuticals, Biotechnology & Life Sciences — 5.6% Trowshead Pharmaceuticals, Inc. 6.0 64,981 (240,50).54 Avantor, Inc. 6.0 362,588 (311,00).98 Bio-Rad Laboratories, Inc. Cl. A.6.0 101,539 (360,60).20 Bio-Rad Laboratories, Inc. Cl. A.6.0 13,333 (320,00).20 Bruker Corp. 59,231 (333,00).20 Cytokinetics, Inc. 6.0 13,337 (320,00).20 Biolage Inc. (Ja. 6.0) 33,337 (320,00).20 Receibits, Inc. 6.0 13,337 (320,00).20 Relaxis, Inc. 10 46,224 (340,00).20 Blady machinetics, Inc. 6.0 43,337 (320,00).20 Blady machinetics, Inc. 6.0 43,40 (320,00).20 Bedpace Holdings, Inc. 6.0 33,007 (320,00).20 Reproductical Ptd. 6.0 33,007 (320,00).20 Reproductions Ptd. 6.0 32,101 (320,00).20 Reproduction Education of Control of Cont		35,614	4,158,647
Zoomlafo Technologies, Inc. (a) 1,715,480 Pharmaceuticals, Biotechnology & Life Sciences — 5.687 1,249,588 Arrowhead Pharmaceuticals, Inc. (a) 66,981 1,249,588 Avantor, Inc. (a) 66,691 1,011,09 Acata, Inc. (a) 16,667 1,015,09 Brobarri Pharmaceutical, Inc. (b) 10,108 3,649,240 Brobard Laboratories, Inc., Cl. A. (c) 10,108 3,649,240 Brobard Laboratories, Inc., Cl. A. (c) 10,108 3,649,240 Brobard Laboratories, Inc., Cl. A. (c) 15,077 5,006,128 Brobard Laboratories, Inc., Cl. A. (c) 15,077 5,006,128 Brobard Laboratories, Inc. (c) 15,077 5,006,128 Brobard Laboratories, Inc. (c) 15,077 5,006,128 Brobard Laboratories, Inc. (c) 33,007 3,004,128 Brobard Laboratories, Inc. (c) 33,007 3,004,128 Brobard Laboratories, Inc. (c) 33,007 3,036,161 Brobard Laboratories, Inc. (c) 27,009 3,021,128 Brobard Laboratories, Inc. (c) 27,009 3,021,128 Brobard Laboratories, Inc. (c)			
Pharmaceuticals, Biotechnology & Life Sciences — 5.6% Arrowhead Pharmaceuticals, Inc. 60 66,981 1,249,585 Avantor, Inc. 60 362,588 8,111,094 Brokari Pharmaceutical, Inc. 60 100,539 66,994,052 Bio-Rad Laboratories, Inc. Cl. A (a) 101,539 66,994,052 Bruker Corp. 59,231 3,333,067 Cytokinetics, Inc. (a) 63,33 3,232,023 Lelacyme Therapeutics, Inc. (a) 63,23 3,232,023 Lelacyme Therapeutics, Inc. (a) 67,242 3,000,428 Blumina, Inc. (a) 33,047 5,242,481 Hallozyme Therapeutics, Inc. (a) 33,047 3,636,161 Medpace Holdings, Inc. (b) 33,047 3,636,161 Medpace Holdings, Inc. (b) 33,047 3,636,161 Medpace Holdings, Inc. (b) 32,012 4,629,241 Perrigo Co. PLC 72,193 3,851,461 Repringe Corp. (c) 23,101 2,680,766 Reriging Corp. (c) 23,201 2,680,766 State at Management & Development — 4% 25,20 6,830,80			
Pharmaceuticals, Biotechnology & Life Sciences – 5.6% 4.94m 1.249.85m Arrowhead Pharmaceuticals, Inc. (a) 36.2588 8.111.09 Azenta, Inc. (a) 26.667 1.095.74 BioMarin Pharmaceutical, Inc. (b) 101.639 66.040 BioMact Jacobratories, Inc., Cl. A (c) 101.83 3.649.240 Bruker Corp. 59.231 3.333.067 Cytokinetics, Inc. (c) 63.373 3.232.023 Evelikis, Inc. (c) 67.242 2.040.042 Bilosyme Therapeutics, Inc. (c) 67.242 2.040.042 Bilosyme Therapeutics, Inc. (c) 67.242 2.040.042 Bilosyme Energeutics, Inc. (c) 84.955 12.245.141 Medoze Boldings, Inc. (c) 13.442 42.237.65 Neurocrine Biosciences, Inc. (c) 13.442 42.237.65 Neurocrine Biosciences, Inc. (c) 27.491 3.03.07 Replica Corp. (c) 27.491 3.03.07 Replica Corp. (c) 27.491 3.03.07 Sobera Health Co. (c) 29.292 3.07.37 Jories Taley Electron 29.292 1.07.25			
Avanta, Inc. (a) 362,588 8,111,095,747 BioMarin phamaceutical, Inc. (b) 101,539 6,690,405 BioMarin phamaceutical, Inc. (c) 101,183 6,690,405 Bio-Rad Laboratories, Inc., (c) 10,183 3,694,240 Bruker Corp. 59,231 3,333,067 Cytokinetics, Inc. (a) 150,787 5,006,128 Realizis, Inc. (a) 67,242 3,040,428 Blaboyme Therapeutics, Inc. (b) 67,242 3,040,428 Illumia, Inc. (c) 84,955 12,245,414 Medpace Holdings, Inc. (c) 33,04 36,161 Medpace Holdings, Inc. (c) 33,04 4,223,745 Neurocrine Biosciences, Inc. (c) 53,707 64,59,341 Meurocrine Biosciences, Inc. (c) 72,193 18,030,37 Repling Corp. (c) 27,649 3,712,411 Revirus Sciences Ltd. (c) 79,972 12,531,616 Sarepta Therapeutics, Inc. (c) 32,207 6,454,602 Sotera Health Co. (a) 79,972 1,531,616 Initied Therapeutics, Inc. (c) 82,207 6,303,608	Pharmaceuticals, Biotechnology & Life Sciences — 5.6%		
Agenta, Inc. Inc. 26,667 1,095,747 BioMarin Pharmaceutical, Inc. Inc. 10,183 6,090,405 Bio-Rad Laboratories, Inc., Cl. A (6) 10,188 3,649,249 Bruker Corp. 59,231 3,333,067 Cytokinetics, Inc. (6) 63,373 3,232,023 Exklixis, Inc. (6) 150,787 5,006,128 Halozyme Therapeutics, Inc. (6) 67,42 3,004,28 Illumina, Inc. (6) 33,04 23,454,14 Jazz, Pahrmaceuticals PLC. (6) 33,44 3,636,161 Medpace Holdings, Inc. (6) 13,42 23,743 Medpace Holdings, Inc. (6) 72,193 1,850,307 Neurocrine Biosciences, Inc. (6) 72,193 1,850,307 Perrigo Co. PLC. 72,193 1,850,307 Repligue Corp. (6) 23,207 2,860,766 Storea Health Co. (6) 32,101 2,680,766 Storea Health Co. (7) 23,202 8,873,934 Where Technology, Inc. (6) 25,207 8,873,934 Storea Health Co. (7) 25,207 8,873,934 Ones Lang Laslie, In	Arrowhead Pharmaceuticals, Inc. (a)	64,981	1,249,585
Biotaria Pharmaceutical, Inc. (6) 10,1539 6,09,0405 Bio-Rad Laboratorics, Inc. (1A (6)) 3,364,248 3,364,248 Bruker Corp. 59,231 3,333,067 Cytokinetics, Inc. (6) 150,787 5,006,128 Balozyme Therapeutics, Inc. (6) 167,242 3,400,428 Blumina, Inc. (6) 67,242 3,400,428 Blumina, Inc. (6) 33,047 3,636,161 Med pace Holdings, Inc. (6) 13,442 4,223,745 Med pace Holdings, Inc. (6) 13,442 4,223,745 Neurocrine Biosciences, Inc. (6) 33,047 4,583,014 Med pace Holdings, Inc. (6) 27,103 1,850,307 Neurocrine Biosciences, Inc. (6) 27,104 2,680,766 Security 1,950 27,104 2,680,766 Security 1,950 2,711 2,680,766 Security 1,950 2,711,74 2,680,766 Security 1,950 2,717,74 Security 1,950 2,717,74 2,717,74 Security 1,950 2,717,77 2,717,77 2,717,74 Security 1,950 2	Avantor, Inc. (a)	362,588	8,111,094
Bio-Rad Laboratories, Inc., Cl., A ^(a) 151,88 3,649,240 Bruker Corp. 59,231 3,353,067 Cytokinetics, Inc. ^(a) 63,373 3,232,023 Ekelikis, Inc. ^(a) 150,787 5,006,128 Balozyme Therapeutics, Inc. ^(a) 67,242 3,400,428 Illumina, Inc. ^(a) 48,955 12,245,414 Jazy Pahranaceuticals PLC ^(a) 33,40 3,636,161 Medpace Holdings, Inc. ^(a) 13,42 42,237,455 Neurocrine Biosciences, Inc. ^(a) 53,707 6,459,341 Perrigo Co. PLC 72,749 3,712,431 Roivant Sciences Ltd. ^(a) 23,2101 2,680,766 Sarepta Therapeutics, Inc. ^(a) 23,2101 2,680,766 Store Health Co. ^(a) 79,972 1,253,161 United Therapeutics Corp. ^(a) 23,220 8,873,393 Store Health Co. ^(a) 79,972 1,253,161 United Therapeutics (orp. ^(a) 8,472 1,766,128 Store Health Co. ^(a) 2,482 1,252,162 Store Health Co. ^(a) 2,482 1,252,162	Azenta, Inc. (a)	26,667	1,095,747
Bruther Corp. 59.31 3.33.50 c Cytokinetics, Inc. (a) 63.37 3.23.20 c Exelixis, Inc. (b) 150,787 5.00c,128 Balozyme Therapeutics, Inc. (a) 67.24 3.040,428 Illumina, Inc. (a) 48.4955 12.425,414 Jazz Pharmaceuticals PLC (a) 33.04 4.623,475 Medpace Holdings, Inc. (a) 33.07 6.459,341 Neurorine Biosciences, Inc. (a) 37.07 6.459,341 Perrigo Co, PLC 72.193 1.803,037 Rojurant Sciences Ltd. (a) 232,101 2.680,766 Sorter Heaght Co. (a) 232,101 2.680,766 Stores Health Co. (a) 79.272 6.483,038 Stores Health Co. (a) 79.272 8.873,349 United Therapeutics Orp. (a) 23.21 9.252,101 Stores Health Co. (a) 29.22 8.873,349 Ber Estate Management & Development — 4.8 8 4.74 1.252,161 Beal Stall, Inc. (a) 8 4.74 1.662,283 1.252,261 Beautification Store Semiconductor Equiment — (a) 9	BioMarin Pharmaceutical, Inc. ^(a)	101,539	6,690,405
Cytoknetics, Inc. (a) 150,787 3,232,023 Exelixis, Inc. (a) 150,787 5,061,228 Hallozyme Therapeutics, Inc. (a) 67,242 3,404,282 Illumia, Inc. (a) 34,955 12,245,414 Jazz Pharmaceuticals PLC (a) 33,047 3636,161 Medpace Holdings, Inc. (a) 13,442 4,223,745 Neurocrine Biosciences, Inc. (a) 37,071 6,459,341 Perrigo Co. PLC 7,193 1,850,307 Rolyant Sciences Ltd. (a) 27,649 3,712,431 Royant Sciences Ltd. (a) 23,210 2,680,766 Sarepta Therapeutics, Inc. (a) 51,227 6,485,602 Storera Health Co. (a) 79,972 1,253,161 United Therapeutics Corp. (a) 51,227 6,485,602 Storera Health Co. (a) 79,972 1,253,161 United Therapeutics Corp. (a) 51,227 6,485,602 Storera Health Co. (a) 79,972 1,755,715 Real Estate Management & Development—4.9 79,972 1,755,716 Jonate Lago MicroSystems, Inc. (a) 84,447 1,766,128	Bio-Rad Laboratories, Inc., Cl. A ^(a)	10,188	3,649,240
Exelixis, Inc. (a) 150,787 5,006,128 Halozyme Therapeutics, Inc. (a) 34,004,228 34,004,228 Illumina, Inc. (a) 84,955 12,245,414 Jazz Pharmaceuticals P.L. (a) 33,047 3,363,616 Medpace Holdings, Inc. (a) 53,707 6,459,331 Neurorine Biosciences, Inc. (a) 53,007 6,769,331 Rerigo Co. P.L.C 72,193 1,850,307 Repligen Corp. (a) 23,210 2,810,303 Rejugen Corp. (a) 23,210 6,454,602 Sorera Health Co. (a) 23,212 8,873,934 United Therapeutics Corp. (a) 23,729 8,873,934 Veries La Estate Management & Development — 4.W 25,207 8,830,934 Inniced Therapeutics Corp. (a) 25,207 8,830,934 Bell Estate Management & Development — 4.W 25,207 8,830,934 Bear Listice Management & Development — 4.W 25,207 8,830,934 Haller Management & Development — 4.W 25,207 8,830,93 Seal Estate Management & Development — 4.W 25,207 8,830,93 La Estate Management & Deve	Bruker Corp.	59,231	3,353,067
Balozyme Therapeutics, Inc. (a) 67,242 3,400,428 Illumia, Inc. (a) 84,555 12,244,541 Jazz Pharmacuticals PLC (a) 33,04 4,263,745 Neurocrine Biosciences, Inc. (a) 13,442 4,223,745 Neurocrine Biosciences, Inc. (a) 53,707 6,459,341 Perrigo Co. PLC 72,193 1,850,307 Repligen Corp. (a) 27,649 3,712,431 Rivant Sciences Ltd. (a) 232,101 2,680,766 Sarepta Therapeutics, Inc. (a) 232,101 2,680,766 Sarepta Therapeutics, Inc. (a) 23,702 1,253,161 United Therapeutics Corp. (a) 23,702 8,873,303 State Ballath Co. (a) 23,702 8,873,303 United Therapeutics Corp. (a) 25,207 8,830,303 Seat Estate Management & Development — .4W 25,207 8,830,403 Sones Lang LaSalle, Inc. (a) 8,474 1,766,128 Suns Lang Lasalle, Inc. (a) 84,74 1,766,128 Circus Logic, Inc. (a) 84,74 1,766,128 Circus Losy, Inc. (a) 30,45 3,211,149 <td>Cytokinetics, Inc. (a)</td> <td>63,373</td> <td>3,232,023</td>	Cytokinetics, Inc. (a)	63,373	3,232,023
Illumina, Inc. (a) 84,955 1,245,141 Jazz Pharmaceuticals PLC (a) 33,047 3,636,161 Medpace Holdings, Inc. (a) 13,42 2,237,45 Neurocrine Biosciences, Inc. (a) 53,707 6,459,341 Perrigo Co, PLC 72,193 1,850,307 Repligen Corp. (a) 276,49 3,714,31 Roivant Sciences Ltd. (a) 232,101 2,680,766 Sarepta Therapeutics, Inc. (a) 51,227 6,454,602 Sorera Health Co. (a) 79,72 1,23,161 United Therapeutics Corp. (a) 23,709 8,873,934 United Therapeutics Seprice and Experiment Applications of the Corp. (a) 23,709 8,873,934 United Therapeutics Seprice and Experiment Applications of the Corp. (a) 25,207 8,873,934 United Therapeutics Seprice and Experiment Applications of the Corp. (a) 8,873,934 8,873,934 United Therapeutics Corp. (a) 8,873,934 8,873,934 Balles Diagonal Experiment Applications of the Corp. (a) 8,874,71 1,766,128 Allegro MicroSystems, Inc. (a) 30,45 3,115,264 Caltrice Surface Applications of the Co	Exelixis, Inc. (a)	150,787	5,006,128
Jazz Pharmaceuticals PLC (a) 33,047 3,636,101 Medpace Holdings, Inc. (a) 13,442 4,223,75 Neurocrine Biosciences, Inc. (a) 53,707 6,459,341 Perrigo Co. PLC 72,193 1,850,307 Repligen Corp. (a) 23,101 2,680,766 Sarepta Therapeutics, Inc. (a) 31,227 6,455,402 Storea Health Co. (a) 79,972 1,253,161 United Therapeutics, Corp. (a) 38,739,381 38,717,757 Real Estate Management & Development — 4% 5,207 6,830,089 Semiconductors & Semiconductor Equipment — 2.2% 84,747 1,766,128 Allegro MicroSystems, Inc. (a) 84,747 1,766,128 Amkor Technology, Inc. 9,825 1,522,546 Cirrus Logic, Inc. (a) 84,747 3,115,264 Lattice Semiconductor Corp. (a) 3,045 3,211,149 MACOM Technology Solutions Holdings, Inc. (a) 30,476 3,255,254 Kiris Instruments, Inc. 30,415 3,245 Mikor Instruments, Inc. 30,215 1,282,374 Sombus, Inc. (a)	Halozyme Therapeutics, Inc. (a)	67,242	3,400,428
Medpace Holdings, Inc. (a) 13,442 4,223,745 Neurocrine Biosciences, Inc. (a) 53,707 6,459,341 Perrigo Co, Dt.C 27,649 1,850,307 Repligen Corp. (a) 27,649 3,712,431 Roivant Sciences Ltd. (a) 232,101 2,680,766 Sarepta Therapeutics, Inc. (a) 51,227 6,454,602 Sotera Health Co. (a) 79,972 1,253,161 United Therapeutics Corp. (a) 23,729 8,873,934 Sotera Health Co. (a) 23,729 8,873,934 Very Corp. (a) 25,027 6,830,989 Seal State Management & Development — 4.90 25,027 6,830,989 Real Estate Management & Development — 2.90 8,925 6,830,989 Semiconductor Corp. (a) 84,471 1,766,128 Allegro MicroSystems, Inc. (a) 84,477 1,766,128 Cirrus Logic, Inc. (a) 30,476 3,252,506 MKS I	Illumina, Inc. (a)	84,955	12,245,414
Medpace Holdings, Inc. (a) 13,442 4,223,745 Neurocrine Biosciences, Inc. (a) 53,707 6,459,341 Perrigo Co. PLC 27,649 1,850,307 Repligen Corp. (a) 27,649 3,712,431 Rovant Sciences Ltd. (b) 232,101 2,680,766 Sarepta Therapeutics, Inc. (a) 51,227 6,454,602 Sotera Health Co. (a) 79,972 1,253,161 United Therapeutics Corp. (a) 23,729 8,873,934 Sotera Health Co. (a) 23,729 8,873,934 Very Total Lang Las Company 25,207 6,830,892 Real Estate Management & Development — 4.9 25,207 6,830,892 Semiconductors & Semiconductor Equipment — 2.2 25,207 6,830,892 Semiconductor & Semiconductor Equipment — 2.2 84,747 1,766,128 Allegro MicroSystems, Inc. (a) 84,747 1,766,128 Cirrus Logic, Inc. (a) 84,747 1,766,128 Cirrus Logic, Inc. (a) 30,476 3,245,502 MKS Instruments, Inc. 30,476 3,251,502 MKS Instruments, Inc. 30,215	Jazz Pharmaceuticals PLC (a)	33,047	3,636,161
Perrigo Co. PLC 72,193 1,850,307 Repligen Corp. (a) 27,649 3,712,431 Roivant Sciences Ltd. (a) 232,101 2,680,766 Sarepta Therapeutics, Inc. (a) 51,227 6,454,602 Sotera Health Co. (a) 79,972 1,253,161 United Therapeutics Corp. (a) 23,729 8,873,934 Very Total 25,007 8,873,934 Beat Estate Management & Development — 4.9% 25,207 6,830,089 Semiconductors & Semiconductor Equipment — 2.2% 25,207 6,830,089 Semiconductors & Semiconductor Equipment — 2.2% 84,747 1,766,128 Allegro MicroSystems, Inc. (a) 84,747 1,766,128 Lattice Semiconductor Corp. (a) 84,749 3,111,426 Lattice Semiconductor Corp. (a) 30,476 3,245,502 MACOM Technology, Inc. (a) 30,476 3,245,502 MACOM Technology, Inc. (a)	Medpace Holdings, Inc. (a)		
Repligen Corp. (a) 27,649 3,712,431 Roivant Sciences Lid. (a) 23,2101 2,680,766 Sarepta Therapeutics, Inc. (a) 51,227 6,454,602 Sotera Health Co. (a) 79,972 1,253,161 United Therapeutics Corp. (a) 23,729 8,873,934 Tomes Lang Lasalle, Inc. (a) 25,207 6,830,089 Semiconductors & Semiconductor Equipment — 2.500 Allegro MicroSystems, Inc. (a) 84,747 1,766,128 Allegro MicroSystems, Inc. (a) 84,747 3,115,264 Cirrus Logic, Inc. (a) 84,747 3,115,264 MACOM Technology, Inc. (a) 30,475 3,215,264 MACOM Technology, Solutions Holdings, Inc. (a) 30,475 3,251,264 Onto Innovation, Inc. (a) 30,215	Neurocrine Biosciences, Inc. (a)	53,707	6,459,341
Rivant Sciences Ltd. (a) 232,101 2,680,766 Sarepta Therapeutics, Inc. (a) 51,227 6,454,602 Sotera Health Co. (a) 79,972 1,253,161 United Therapeutics Corp. (a) 23,729 8,873,934 to the Estate Management & Development—.4w 25,207 6,830,089 Seal Estate Management & Development—.2w Semiconductors & Semiconductor Equipment—2.2w Allegro MicroSystems, Inc. (a) 84,747 1,766,128 Amkor Technology, Inc. 98,825 1,522,546 Cirrus Logic, Inc. (a) 88,474 1,766,128 Amkor Technology, Inc. 28,367 3,115,264 Lattice Semiconductor Corp. (a) 38,367 3,115,264 Cirrus Logic, Inc. (a) 30,476 3,255,002 MKS Instruments, Inc. 30,476 3,255,002 MKS Instruments, Inc. 30,476 5,253,603 Nower Integrations, Inc. (a) 30,215 1,253,603 Nower Integrations, Inc. (a) 17,085 1,774,448 Silicon Laboratories, Inc. (a) 21,53 1,478,408 Universal	Perrigo Co. PLC	72,193	1,850,307
Sarepta Therapeutics, Inc. (a) 51,227 6,454,602 Sotera Health Co. (a) 79,972 1,253,161 United Therapeutics Corp. (a) 23,729 8,873,934 78,777,579 25,207 8,873,934 Jones Lang LaSalle, Inc. (a) 25,207 6,830,089 Semiconductors & Semiconductor Equipment – 2.2% Allegro MicroSystems, Inc. (a) 84,747 1,766,128 Almkor Technology, Inc. 84,747 1,766,128 Cirrus Logic, Inc. (a) 84,747 3,115,264 Lattice Semiconductor Corp. (a) 28,367 3,111,264 Lattice Semiconductor Corp. (a) 30,405 3,211,404 MACOM Technology Solutions Holdings, Inc. (a) 30,405 3,881,641 Onto Innovation, Inc. (a) 30,405 3,881,641 Onto Innovation, Inc. (a) 30,015 1,825,893 Rambus, Inc. (a) 30,215 1,825,893 Rambus, Inc. (a) 30,215 1,825,893 Rambus, Inc. (a) 21,537 4,423,291 Universal Display Corp. 23,75 4,423,291 Universal D	Repligen Corp. (a)	27,649	3,712,431
Sarepta Therapeutics, Inc. (a) 51,227 6,454,602 Sotera Health Co. (a) 79,972 1,253,161 United Therapeutics Corp. (a) 23,792 8,873,934 Tomper Least Least Management & Development — 4.% 25,207 6,830,089 Semiconductors & Semiconductor Equipment — 2.2% 84,747 1,766,128 Allegro MicroSystems, Inc. (a) 84,747 1,766,128 Almkor Technology, Inc. (a) 89,825 1,522,546 Cirrus Logic, Inc. (a) 88,367 3,115,264 Lattice Semiconductor Corp. (a) 30,836 3,711,149 MACOM Technology Solutions Holdings, Inc. (a) 30,405 35,81,641 Onto Innovation, Inc. (a) 30,405 3,881,641 Onto Innovation, Inc. (a) 30,518 3,881,641 Onto Innovation, Inc. (a) 30,015 1,825,893 Rambus, Inc. (a) 30,215 1,825,893 Rambus, Inc. (a) 30,215 1,825,893 Robust, Inc. (a) 21,537 1,744,848 Synaptics, Inc. (a) 21,537 1,744,848 Universal Display Corp. 23,71			
Store's Health Co. (a) 79,972 1,253,161 United Therapeutics Corp. (a) 23,729 8,873,934 Real Estate Management & Development — 4.% 25,207 6,830,089 Jones Lang LaSalle, Inc. (a) 25,207 6,830,089 Semiconductors & Semiconductor Equipment — 2.2% 84,747 1,766,128 Amkor Technology, Inc. (a) 84,747 1,766,128 Cirrus Logic, Inc. (a) 84,836 3,115,264 Lattice Semiconductor Corp. (a) 88,367 3,115,264 Lattice Semiconductor Corp. (a) 30,465 3,411,49 MACOM Technology Solutions Holdings, Inc. (a) 30,465 3,511,414 MKS Instruments, Inc. 36,688 5,253,563 Power Integrations, Inc. (a) 30,618 3,581,641 Onto Innovation, Inc. (a) 30,215 1,825,893 Rambus, Inc. (a) 31,205 1,774,448 Synaptics, Inc. (a) 31,824 3,309,	Sarepta Therapeutics, Inc. ^(a)		
United Therapeutics Corp. (a) 8,873,934 Real Estate Management & Development — 4.9% 8,871,75,759 Comes Lasalle, Inc. (a) 25,207 6,830,089 Semiconductors & Semiconductor Equipment — 2.2% 84,747 1,766,128 Allegro MicroSystems, Inc. (a) 84,747 1,766,128 Amkor Technology, Inc. 59,825 1,522,546 Cirrus Logic, Inc. (a) 28,367 3,111,264 Lattice Semiconductor Corp. (a) 33,476 3,425,502 MACOM Technology Solutions Holdings, Inc. (a) 30,476 3,425,502 MKS Instruments, Inc. 36,058 3,581,641 Onto Innovation, Inc. (a) 26,489 5,253,563 Power Integrations, Inc. (a) 30,215 24,825,983 Silicon Laboratories, Inc. (a) 31,215 24,825,983 Silicon Laboratories, Inc. (a) 17,085 1,774,448 Synaptics, Inc. (a) 21,537 4,282,91 Universal Display Corp. 21,537 4,282,91 Software & Services — 3.4% 31,824 3,399,378 AppFolio, Inc., Cl. A (a) 31,824 3,399,378 </td <td>Sotera Health Co. (a)</td> <td></td> <td></td>	Sotera Health Co. (a)		
87,177,579 Real Estate Management & Development — 4.0% Jones Lang LaSalle, Inc. (a) 25,207 6,830,089 Semiconductors & Semiconductor Equipment — 2.2% 84,747 1,766,128 Allegro MicroSystems, Inc. (a) 88,747 1,766,128 Amkor Technology, Inc. 59,825 1,522,546 Cirrus Logic, Inc. (a) 28,367 3,115,264 Lattice Semiconductor Corp. (a) 30,476 3,425,502 MACOM Technology Solutions Holdings, Inc. (a) 30,476 3,425,502 MKS Instruments, Inc. 36,058 3,581,641 Onto Innovation, Inc. (a) 26,489 5,253,563 Power Integrations, Inc. 30,215 1,825,893 Rambus, Inc. (a) 30,215 1,825,893 Sambus, Inc. (a) 17,085 1,774,448 Synaptics, Inc. (a) 21,537 1,478,946 Universal Display Corp. 23,471 4,232,291 Divisorsal Display Corp. 23,471 4,232,291 Altair Engineering, Inc., Cl. A (a) 31,824 3,309,378 AppFolio, Inc., Cl. A (a)			
Jones Lang LaSalle, Inc. (a) 25,207 6,830,089 Semiconductors & Semiconductor Equipment — 2.2% 34,747 1,766,128 Allegro MicroSystems, Inc. (a) 84,747 1,766,128 Amkor Technology, Inc. 59,825 1,522,546 Cirrus Logic, Inc. (a) 28,367 3,111,646 Lattice Semiconductor Corp. (a) 30,476 3,255,62 MACOM Technology Solutions Holdings, Inc. (a) 30,476 3,425,502 MKS Instruments, Inc. 36,058 3,581,641 Onto Innovation, Inc. (a) 26,489 5,253,563 Power Integrations, Inc. 30,215 1,825,893 Rambus, Inc. (a) 30,215 1,825,893 Silicon Laboratories, Inc. (a) 17,085 1,774,448 Synaptics, Inc. (a) 17,085 1,774,848 Synaptics, Inc. (a) 21,537 1,478,946 Universal Display Corp. 23,471 4,232,291 Software & Services — 3.4% 31,824 3,309,378 AppFolio, Inc., Cl. A (a) 31,824 3,309,378 Aspen Technology, Inc. (a) 23,513 2,165,5	·		
Semiconductors & Semiconductor Equipment – 2.2% Allegro MicroSystems, Inc. (a) 84,747 1,766,128 Amkor Technology, Inc. 59,825 1,522,546 Cirrus Logic, Inc. (a) 28,367 3,115,264 Cirrus Logic, Inc. (a) 30,476 3,245,502 MACOM Technology Solutions Holdings, Inc. (a) 30,476 3,425,502 MKS Instruments, Inc. 36,058 3,581,641 Onto Innovation, Inc. (a) 26,489 5,253,563 Power Integrations, Inc. 30,215 1,825,893 Rambus, Inc. (a) 30,215 1,825,893 Rambus, Inc. (a) 57,622 2,755,484 Silicon Laboratories, Inc. (a) 17,085 1,744,448 Synaptics, Inc. (a) 21,537 1,478,946 Universal Display Corp. 23,471 4,232,291 Software & Services — 3.4% 31,824 3,309,378 AppFolio, Inc., Cl. A (a) 31,824 3,309,378 AppFolio, Inc., Cl. A (a) 23,513 2,165,547 Asgon, Inc. (a) 23,513 2,165,547 Asgon, Inc. (a) 23,151 3,37,156 Blackbaud, Inc. (a)	Real Estate Management & Development — .4%		
Allegro MicroSystems, Inc. (a) 84,747 1,766,128 Amkor Technology, Inc. 59,825 1,522,546 Cirrus Logic, Inc. (a) 28,367 3,115,264 Lattice Semiconductor Corp. (a) 73,256 3,711,149 MACOM Technology Solutions Holdings, Inc. (a) 30,476 3,425,502 MKS Instruments, Inc. 36,058 3,581,641 Onto Innovation, Inc. (a) 26,489 5,253,663 Power Integrations, Inc. 30,215 1,825,893 Rambus, Inc. (a) 30,215 1,825,893 Rambus, Inc. (a) 57,622 2,755,484 Silicon Laboratories, Inc. (a) 17,085 1,774,448 Synaptics, Inc. (a) 21,537 1,478,946 Universal Display Corp. 23,471 4,232,291 Universal Display Corp. 23,471 4,232,291 AppFolio, Inc., Cl. A (a) 31,824 3,309,378 AppFolio, Inc., Cl. A (a) 31,824 3,309,378 AppFolio, Inc., Cl. A (a) 23,513 2,165,547 Aspen Technology, Inc. (a) 14,217 3,337,156 Blackbaud, Inc. (a) 21,162 1,597,943	Jones Lang LaSalle, Inc. (a)	25,207	6,830,089
Allegro MicroSystems, Inc. (a) 84,747 1,766,128 Amkor Technology, Inc. 59,825 1,522,546 Cirrus Logic, Inc. (a) 28,367 3,115,264 Lattice Semiconductor Corp. (a) 73,256 3,711,149 MACOM Technology Solutions Holdings, Inc. (a) 30,476 3,425,502 MKS Instruments, Inc. 36,058 3,581,641 Onto Innovation, Inc. (a) 26,489 5,253,663 Power Integrations, Inc. 30,215 1,825,893 Rambus, Inc. (a) 30,215 1,825,893 Rambus, Inc. (a) 57,622 2,755,484 Silicon Laboratories, Inc. (a) 17,085 1,774,448 Synaptics, Inc. (a) 21,537 1,478,946 Universal Display Corp. 23,471 4,232,291 Universal Display Corp. 23,471 4,232,291 AppFolio, Inc., Cl. A (a) 31,824 3,309,378 AppFolio, Inc., Cl. A (a) 31,824 3,309,378 AppFolio, Inc., Cl. A (a) 23,513 2,165,547 Aspen Technology, Inc. (a) 14,217 3,337,156 Blackbaud, Inc. (a) 21,162 1,597,943	Semiconductors & Semiconductor Equipment — 2.2%		
Cirrus Logic, Inc. (a) 28,367 3,115,264 Lattice Semiconductor Corp. (a) 73,256 3,711,149 MACOM Technology Solutions Holdings, Inc. (a) 30,476 3,425,502 MKS Instruments, Inc. 36,058 3,581,641 Onto Innovation, Inc. (a) 26,489 5,253,563 Power Integrations, Inc. 30,215 1,825,893 Rambus, Inc. (a) 57,622 2,755,484 Silicon Laboratories, Inc. (a) 17,085 1,774,448 Synaptics, Inc. (a) 21,537 1,478,946 Universal Display Corp. 23,471 4,232,291 Software & Services — 3.4% 31,824 3,309,378 Altair Engineering, Inc., Cl. A (a) 31,824 3,309,378 AppFolio, Inc., Cl. A (a) 12,207 2,537,469 ASGN, Inc. (a) 23,513 2,165,547 Aspen Technology, Inc. (a) 14,217 3,337,156 Blackbaud, Inc. (a) 21,162 1,597,943 Commvault Systems, Inc. (a) 23,150 3,615,798		84,747	1,766,128
Cirrus Logic, Inc. (a) 28,367 3,115,264 Lattice Semiconductor Corp. (a) 73,256 3,711,149 MACOM Technology Solutions Holdings, Inc. (a) 30,476 3,425,502 MKS Instruments, Inc. 36,058 3,581,641 Onto Innovation, Inc. (a) 26,489 5,253,563 Power Integrations, Inc. 30,215 1,825,893 Rambus, Inc. (a) 57,622 2,755,484 Silicon Laboratories, Inc. (a) 17,085 1,774,448 Synaptics, Inc. (a) 23,471 4,232,291 Universal Display Corp. 34,442,855 Software & Services — 3.4% 31,824 3,309,378 AppFolio, Inc., Cl. A (a) 31,824 3,309,378 AppFolio, Inc., Cl. A (a) 12,207 2,537,469 ASGN, Inc. (a) 23,513 2,165,547 Aspen Technology, Inc. (a) 14,217 3,337,156 Blackbaud, Inc. (a) 21,162 1,597,943 Commvault Systems, Inc. (a) 23,150 3,615,798	Amkor Technology, Inc.	59,825	1,522,546
MACOM Technology Solutions Holdings, Inc. (a) 30,476 3,425,502 MKS Instruments, Inc. 36,058 3,581,641 Onto Innovation, Inc. (a) 26,489 5,253,563 Power Integrations, Inc. 30,215 1,825,893 Rambus, Inc. (a) 57,622 2,755,484 Silicon Laboratories, Inc. (a) 17,085 1,774,448 Synaptics, Inc. (a) 21,537 1,478,946 Universal Display Corp. 23,471 4,232,291 Total Engineering, Inc., Cl. A (a) 31,824 3,309,378 AppFolio, Inc., Cl. A (a) 31,824 3,309,378 ASGN, Inc. (a) 23,513 2,165,547 Aspen Technology, Inc. (a) 14,217 3,337,156 Blackbaud, Inc. (a) 21,162 1,597,943 Commvault Systems, Inc. (a) 23,150 3,615,798	Cirrus Logic, Inc. ^(a)		
MKS Instruments, Inc. 36,058 3,581,641 Onto Innovation, Inc. (a) 26,489 5,253,563 Power Integrations, Inc. 30,215 1,825,893 Rambus, Inc. (a) 57,622 2,755,484 Silicon Laboratories, Inc. (a) 17,085 1,774,448 Synaptics, Inc. (a) 21,537 1,478,946 Universal Display Corp. 23,471 4,232,291 Software & Services — 3.4% Altair Engineering, Inc., Cl. A (a) 31,824 3,309,378 AppFolio, Inc., Cl. A (a) 12,207 2,537,469 ASGN, Inc. (a) 23,513 2,165,547 Aspen Technology, Inc. (a) 14,217 3,337,156 Blackbaud, Inc. (a) 21,162 1,597,943 Commvault Systems, Inc. (a) 23,150 3,615,798	Lattice Semiconductor Corp. (a)	73,256	3,711,149
MKS Instruments, Inc. 36,058 3,581,641 Onto Innovation, Inc. (a) 26,489 5,253,563 Power Integrations, Inc. 30,215 1,825,893 Rambus, Inc. (a) 57,622 2,755,484 Silicon Laboratories, Inc. (a) 17,085 1,774,448 Synaptics, Inc. (a) 21,537 1,478,946 Universal Display Corp. 23,471 4,232,291 Software & Services — 3.4% Altair Engineering, Inc., Cl. A (a) 31,824 3,309,378 AppFolio, Inc., Cl. A (a) 12,207 2,537,469 ASGN, Inc. (a) 23,513 2,165,547 Aspen Technology, Inc. (a) 14,217 3,337,156 Blackbaud, Inc. (a) 21,162 1,597,943 Commvault Systems, Inc. (a) 23,150 3,615,798	MACOM Technology Solutions Holdings, Inc. (a)	30,476	3,425,502
Onto Innovation, Inc. (a) 26,489 5,253,563 Power Integrations, Inc. 30,215 1,825,893 Rambus, Inc. (a) 57,622 2,755,484 Silicon Laboratories, Inc. (a) 17,085 1,774,448 Synaptics, Inc. (a) 21,537 1,478,946 Universal Display Corp. 23,471 4,232,291 Software & Services — 3.4% Altair Engineering, Inc., Cl. A (a) 31,824 3,309,378 AppFolio, Inc., Cl. A (a) 12,207 2,537,469 ASGN, Inc. (a) 23,513 2,165,547 Aspen Technology, Inc. (a) 14,217 3,337,156 Blackbaud, Inc. (a) 21,162 1,597,943 Commvault Systems, Inc. (a) 23,150 3,615,798	MKS Instruments, Inc.		
Power Integrations, Inc. 30,215 1,825,893 Rambus, Inc. (a) 57,622 2,755,484 Silicon Laboratories, Inc. (a) 17,085 1,774,448 Synaptics, Inc. (a) 21,537 1,478,946 Universal Display Corp. 23,471 4,232,291 Software & Services — 3.4% Altair Engineering, Inc., Cl. A (a) 31,824 3,309,378 AppFolio, Inc., Cl. A (a) 12,207 2,537,469 ASGN, Inc. (a) 23,513 2,165,547 Aspen Technology, Inc. (a) 14,217 3,337,156 Blackbaud, Inc. (a) 21,162 1,597,943 Commvault Systems, Inc. (a) 23,150 3,615,798			
Rambus, Inc. (a) 57,622 2,755,484 Silicon Laboratories, Inc. (a) 17,085 1,774,448 Synaptics, Inc. (a) 21,537 1,478,946 Universal Display Corp. 23,471 4,232,291 Software & Services — 3.4% Altair Engineering, Inc., Cl. A (a) 31,824 3,309,378 AppFolio, Inc., Cl. A (a) 12,207 2,537,469 ASGN, Inc. (a) 23,513 2,165,547 Aspen Technology, Inc. (a) 14,217 3,337,156 Blackbaud, Inc. (a) 21,162 1,597,943 Commvault Systems, Inc. (a) 3,615,798	Power Integrations, Inc.		
Silicon Laboratories, Inc. (a) 17,085 1,774,448 Synaptics, Inc. (a) 21,537 1,478,946 Universal Display Corp. 23,471 4,232,291 Software & Services — 3.4% Altair Engineering, Inc., Cl. A (a) 31,824 3,309,378 AppFolio, Inc., Cl. A (a) 12,207 2,537,469 ASGN, Inc. (a) 23,513 2,165,547 Aspen Technology, Inc. (a) 14,217 3,337,156 Blackbaud, Inc. (a) 21,162 1,597,943 Commvault Systems, Inc. (a) 23,150 3,615,798			
Synaptics, Inc. (a) 21,537 1,478,946 Universal Display Corp. 23,471 4,232,291 34,442,855 Software & Services — 3.4% Altair Engineering, Inc., Cl. A (a) 31,824 3,309,378 AppFolio, Inc., Cl. A (a) 12,207 2,537,469 ASGN, Inc. (a) 23,513 2,165,547 Aspen Technology, Inc. (a) 14,217 3,337,156 Blackbaud, Inc. (a) 21,162 1,597,943 Commvault Systems, Inc. (a) 23,150 3,615,798			
Universal Display Corp. 23,471 4,232,291 34,442,855 Software & Services — 3.4% Altair Engineering, Inc., Cl. A ^(a) 31,824 3,309,378 AppFolio, Inc., Cl. A ^(a) 12,207 2,537,469 ASGN, Inc. ^(a) 23,513 2,165,547 Aspen Technology, Inc. ^(a) 14,217 3,337,156 Blackbaud, Inc. ^(a) 21,162 1,597,943 Commvault Systems, Inc. ^(a) 23,150 3,615,798			
34,442,855 Software & Services — 3.4% Altair Engineering, Inc., Cl. A ^(a) 31,824 3,309,378 AppFolio, Inc., Cl. A ^(a) 12,207 2,537,469 ASGN, Inc. ^(a) 23,513 2,165,547 Aspen Technology, Inc. ^(a) 14,217 3,337,156 Blackbaud, Inc. ^(a) 21,162 1,597,943 Commvault Systems, Inc. ^(a) 23,150 3,615,798			
Software & Services — 3.4% Altair Engineering, Inc., Cl. A ^(a) 31,824 3,309,378 AppFolio, Inc., Cl. A ^(a) 12,207 2,537,469 ASGN, Inc. ^(a) 23,513 2,165,547 Aspen Technology, Inc. ^(a) 14,217 3,337,156 Blackbaud, Inc. ^(a) 21,162 1,597,943 Commvault Systems, Inc. ^(a) 23,150 3,615,798		·	
Altair Engineering, Inc., Cl. A (a) 31,824 3,309,378 AppFolio, Inc., Cl. A (a) 12,207 2,537,469 ASGN, Inc. (a) 23,513 2,165,547 Aspen Technology, Inc. (a) 14,217 3,337,156 Blackbaud, Inc. (a) 21,162 1,597,943 Commvault Systems, Inc. (a) 23,150 3,615,798	Software & Services — 3.4%		,
AppFolio, Inc., Cl. A (a) 12,207 2,537,469 ASGN, Inc. (a) 23,513 2,165,547 Aspen Technology, Inc. (a) 14,217 3,337,156 Blackbaud, Inc. (a) 21,162 1,597,943 Commvault Systems, Inc. (a) 23,150 3,615,798		31,824	3,309,378
ASGN, Inc. (a) 23,513 2,165,547 Aspen Technology, Inc. (a) 14,217 3,337,156 Blackbaud, Inc. (a) 21,162 1,597,943 Commvault Systems, Inc. (a) 23,150 3,615,798			
Aspen Technology, Inc. (a) 14,217 3,337,156 Blackbaud, Inc. (a) 21,162 1,597,943 Commvault Systems, Inc. (a) 23,150 3,615,798			
Blackbaud, Inc. (a) 21,162 1,597,943 Commvault Systems, Inc. (a) 23,150 3,615,798			
Commvault Systems, Inc. (a) 23,150 3,615,798			
	DocuSign, Inc. (a)	109,364	7,587,674

Description	Shares	Value (\$)
Common Stocks — 99.3% (continued)		
Software & Services — 3.4% (continued)		
Dolby Laboratories, Inc., Cl. A	32,255	2,351,390
Dropbox, Inc., Cl. A ^(a)	126,653	3,273,980
Dynatrace, Inc. (a)	158,885	8,548,013
Kyndryl Holdings, Inc. ^(a)	121,883	2,789,902
Manhattan Associates, Inc. ^(a)	32,564	8,576,055
Qualys, Inc. (a)	19,776	2,358,090
Teradata Corp. ^(a)	51,816	1,670,030
·	·	53,718,425
Technology Hardware & Equipment — 3.7%		
Arrow Electronics, Inc. (a)	28,237	3,350,885
Avnet, Inc.	47,554	2,577,902
Belden, Inc.	21,711	2,472,232
Ciena Corp. (a)	76,644	4,867,660
Cognex Corp.	91,373	3,675,936
Coherent Corp. (a)	81,979	7,578,139
Crane NXT Co.	26,214	1,422,634
Fabrinet (a)	19,397	4,674,095
IPG Photonics Corp. (a)	14,493	1,173,353
Littelfuse, Inc.	13,212	3,232,052
Lumentum Holdings, Inc. (a)	36,027	2,301,045
Novanta, Inc. ^(a)	19,325	3,289,888
Pure Storage, Inc., Cl. A (a)	164,788	8,247,639
TD SYNNEX Corp.	40,252	4,643,068
Vishay Intertechnology, Inc.	59,264	1,005,117
Vontier Corp.	81,646	3,027,434
4	,	57,539,079
Telecommunication Services — .4%		, ,
Frontier Communications Parent, Inc. (a)	118,651	4,239,400
Iridium Communications, Inc.	63,849	1,872,691
	·	6,112,091
Transportation — 2.5%		
American Airlines Group, Inc. (a)	350,174	4,692,332
Avis Budget Group, Inc.	9,110	756,130
GXO Logistics, Inc. (a)	64,193	3,839,383
Kirby Corp. ^(a)	31,050	3,563,298
Knight-Swift Transportation Holdings, Inc.	86,075	4,482,786
Landstar System, Inc.	19,068	3,351,583
Ryder System, Inc.	23,244	3,400,132
Saia, Inc. ^(a)	14,146	6,911,877
XPO, Inc. (a)	62,077	8,102,911
	,	39,100,432
Utilities — 2.6%		,
ALLETE, Inc.	30,774	1,966,766
Black Hills Corp.	36,599	2,166,295
Essential Utilities, Inc.	134,896	5,206,985
IDACORP, Inc.	28,216	2,919,792
National Fuel Gas Co.	49,112	2,972,749
New Jersey Resources Corp.	52,211	2,395,963
NorthWestern Energy Group, Inc.	32,677	1,746,912
	02,017	1,, 10,,,10

Description		Shares	Value (\$)
Common Stocks — 99.3% (continued)			
Utilities — 2.6% (continued)			
OGE Energy Corp.		107,131	4,284,169
ONE Gas, Inc.		30,132	2,147,508
Ormat Technologies, Inc.		28,808	2,276,408
Portland General Electric Co.		55,371	2,624,585
Southwest Gas Holdings, Inc.		31,624	2,316,458
Spire, Inc.		31,181	1,991,219
TXNM Energy, Inc.		48,732	2,121,791
UGI Corp.		115,282	2,756,393
			39,893,993
Total Common Stocks			
(cost \$947,602,669)			1,545,221,459
	1-Day		
	Yield (%)		
Investment Companies — .7%			
Registered Investment Companies — .7%			
Dreyfus Institutional Preferred Government Plus Money Market Fund, Institutional Shares ^(c)			
(cost \$11,893,692)	4.95	11,893,692	11,893,692
Total Investments (cost \$959,496,361)		100.0%	1,557,115,151
Liabilities, Less Cash and Receivables		(.0%)	(744,645)
, and the second se			
Net Assets		100.0%	1,556,370,506

REIT—Real Estate Investment Trust

⁽c) Investment in affiliated issuer. The investment objective of this investment company is publicly available and can be found within the investment company's prospectus.

Affiliated Issuers					
	Value (\$)			Value (\$)	Dividends/
Description	10/31/2023	Purchases (\$) [†]	Sales (\$)	10/31/2024	Distributions (\$)
Registered Investment Companies7%					
Dreyfus Institutional Preferred Government Plus Money					
Market Fund, Institutional Shares7%	17,443,710	273,391,285	(278,941,303)	11,893,692	652,042
Investment of Cash Collateral for Securities Loaned - $.0\%$	ó				
Dreyfus Institutional Preferred Government Plus Money					
Market Fund, Institutional Shares0%	6,453,255	52,789,013	(59,242,268)	-	52,125 ^{††}
Total7%	23,896,965	326,180,298	(338,183,571)	11,893,692	704,167

[†] Includes reinvested dividends/distributions.

⁽a) Non-income producing security.

⁽b) Investment in real estate investment trust within the United States.

^{††} Represents securities lending income earned from the reinvestment of cash collateral from loaned securities, net of fees and collateral investment expenses, and other payments to and from borrowers of securities.

Futures					
	Number of		Notional	Market	Unrealized
Description	Contracts	Expiration	Value (\$)	Value (\$)	(Depreciation) (\$)
Futures Long					
Standard & Poor's Midcap 400 E-mini	41	12/20/2024	13,203,507	12,765,760	(437,747)
Gross Unrealized Depreciation					(437,747)

STATEMENT OF ASSETS AND LIABILITIES

October 31, 2024

	Cost	Value
Assets (\$):		
Investments in securities—See Statement of Investments:		
Unaffiliated issuers	947,602,669	1,545,221,459
Affiliated issuers	11,893,692	11,893,692
Cash collateral held by broker—Note 4		856,000
Dividends receivable		421,220
Receivable for shares of Common Stock subscribed		258,859
Tax reclaim receivable		2,997
		1,558,654,227
Liabilities (\$):		
Due to BNY Mellon Investment Adviser, Inc. and affiliates—Note 3(b)		606,819
Payable for shares of Common Stock redeemed		1,470,212
Payable for futures variation margin—Note 4		171,895
Directors' fees and expenses payable		34,795
		2,283,721
Net Assets (\$)		1,556,370,506
Composition of Net Assets (\$):		
Paid-in capital		795,026,939
Total distributable earnings (loss)		761,343,567
Net Assets (\$)		1,556,370,506

Net Asset Value Per Share	Investor Shares	Class I
Net Assets (\$)	1,261,098,964	295,271,542
Shares Outstanding	39,857,426	9,381,880
Net Asset Value Per Share (\$)	31.64	31.47

STATEMENT OF OPERATIONS

Year Ended October 31, 2024

Investment Income (\$):	
Income:	
Cash dividends (net of \$4,495 foreign taxes withheld at source):	
Unaffiliated issuers	24,058,014
Affiliated issuers	652,042
Interest	67,908
Income from securities lending—Note 1(b)	52,125
Total Income	24,830,089
Expenses:	
Management fee—Note 3(a)	3,973,174
Shareholder servicing costs—Note 3(b)	3,217,404
Loan commitment fees—Note 2	38,808
Directors' fees—Notes 3(a) and 3(c)	37,440
Interest expense—Note 2	6,010
Total Expenses	7,272,836
Less—Directors' fees reimbursed by	
BNY Mellon Investment Adviser, Inc.—Note 3(a)	(37,440)
Net Expenses	7,235,396
Net Investment Income	17,594,693
Realized and Unrealized Gain (Loss) on Investments—Note 4 (\$):	
Net realized gain (loss) on investments	183,521,752
Net realized gain (loss) on futures	3,938,762
Net Realized Gain (Loss)	187,460,514
Net change in unrealized appreciation (depreciation) on investments	231,730,628
Net change in unrealized appreciation (depreciation) on futures	507,769
Net Change in Unrealized Appreciation (Depreciation)	232,238,397
Net Realized and Unrealized Gain (Loss) on Investments	419,698,911
Net Increase in Net Assets Resulting from Operations	437,293,604

STATEMENT OF CHANGES IN NET ASSETS

	Year Ended	October 31,
	2024	2023
Operations (\$):		
Net investment income	17,594,693	18,599,114
Net realized gain (loss) on investments	187,460,514	141,836,466
Net change in unrealized appreciation (depreciation) on investments	232,238,397	(172,517,831)
Net Increase (Decrease) in Net Assets Resulting from Operations	437,293,604	(12,082,251)
Distributions (\$):		
Distributions to shareholders:		
Investor Shares	(113,232,052)	(177,879,425)
Class I	(27,739,669)	(50,021,608)
Total Distributions	(140,971,721)	(227,901,033)
Capital Stock Transactions (\$):		
Net proceeds from shares sold:		
Investor Shares	102,797,551	112,505,837
Class I	65,383,162	46,761,684
Distributions reinvested:		
Investor Shares	110,554,091	173,523,704
Class I	20,305,899	32,120,992
Cost of shares redeemed:		
Investor Shares	(340,722,325)	(259,178,286)
Class I	(118,385,645)	(148,728,378)
Increase (Decrease) in Net Assets from Capital Stock Transactions	(160,067,267)	(42,994,447)
Total Increase (Decrease) in Net Assets	136,254,616	(282,977,731)
Net Assets (\$):		
Beginning of Period	1,420,115,890	1,703,093,621
End of Period	1,556,370,506	1,420,115,890
Capital Share Transactions (Shares):		
Investor Shares ^(a)		
Shares sold	3,493,496	3,997,057
Shares issued for distributions reinvested	3,931,511	6,570,379
Shares redeemed	(11,538,456)	(9,182,798)
Net Increase (Decrease) in Shares Outstanding	(4,113,449)	1,384,638
Class I ^(a)		
Shares sold	2,235,179	1,676,595
Shares issued for distributions reinvested	727,549	1,224,590
Shares redeemed	(4,022,853)	(5,199,502)
Net Increase (Decrease) in Shares Outstanding	(1,060,125)	(2,298,317)

⁽a) During the period ended October 31, 2024, 44,015 Investor shares representing \$1,357,314 were exchanged for 44,276 Class I shares and during the period ended October 31, 2023, 12,823 Class I shares representing \$361,877 were exchanged for 12,757 Investor shares.

FINANCIAL HIGHLIGHTS

The following tables describe the performance for each share class for the fiscal periods indicated. All information (except portfolio turnover rate) reflects financial results for a single fund share. Net asset value total return is calculated assuming an initial investment made at the net asset value at the beginning of the period, reinvestment of all dividends and distributions at net asset value during the period, and redemption at net asset value on the last day of the period. Net asset value total return includes adjustments in accordance with accounting principles generally accepted in the United States of America and as such, the net asset value for financial reporting purposes and the returns based upon those net asset values may differ from the net asset value and returns for shareholder transactions.

	Year Ended October 31,					
Investor Shares	2024	2023	2022	2021	2020	
Per Share Data (\$):						
Net asset value, beginning of period	26.12	30.81	40.42	30.27	34.13	
Investment Operations:						
Net investment income ^(a)	.32	.31	.33	.31	.34	
Net realized and unrealized gain (loss) on investments	7.82	(.74)	(4.55)	13.50	(.67)	
Total from Investment Operations	8.14	(.43)	(4.22)	13.81	(.33)	
Distributions:						
Dividends from net investment income	(.33)	(.39)	(.33)	(.38)	(.43)	
Dividends from net realized gain on investments	(2.29)	(3.87)	(5.06)	(3.28)	(3.10)	
Total Distributions	(2.62)	(4.26)	(5.39)	(3.66)	(3.53)	
Net asset value, end of period	31.64	26.12	30.81	40.42	30.27	
Total Return (%)	32.41	(1.58)	(11.97)	48.22	(1.66)	
Ratios/Supplemental Data (%):						
Ratio of total expenses to average net assets	.51	.51	.53	.51	.52	
Ratio of net expenses to average net assets	.50	.51	.52	.50	.50	
Ratio of net investment income to average net assets	1.06	1.11	1.01	.83	1.13	
Portfolio Turnover Rate	17.87	17.50	14.80	15.42	17.90	
Net Assets, end of period (\$ x 1,000)	1,261,099	1,148,638	1,311,952	1,806,658	1,466,328	

⁽a) Based on average shares outstanding.

FINANCIAL HIGHLIGHTS (continued)

	Year Ended October 31,				
Class I Shares					2020
Per Share Data (\$):	2024	2023	2022	2021	2020
	26.00	20.50	40.00	20.20	04.05
Net asset value, beginning of period	26.00	30.70	40.32	30.20	34.07
Investment Operations:					
Net investment income ^(a)	.39	.39	.42	.40	.42
Net realized and unrealized gain (loss) on investments	7.77	(.74)	(4.55)	13.46	(.67)
Total from Investment Operations	8.16	(.35)	(4.13)	13.86	(.25)
Distributions:					
Dividends from net investment income	(.40)	(.48)	(.43)	(.46)	(.52)
Dividends from net realized gain on investments	(2.29)	(3.87)	(5.06)	(3.28)	(3.10)
Total Distributions	(2.69)	(4.35)	(5.49)	(3.74)	(3.62)
Net asset value, end of period	31.47	26.00	30.70	40.32	30.20
Total Return (%)	32.71	(1.30)	(11.76)	48.61	(1.42)
Ratios/Supplemental Data (%):					
Ratio of total expenses to average net assets	.26	.26	.28	.26	.27
Ratio of net expenses to average net assets	.25	.26	.27	.25	.25
Ratio of net investment income to average net assets	1.31	1.37	1.27	1.09	1.40
Portfolio Turnover Rate	17.87	17.50	14.80	15.42	17.90
Net Assets, end of period (\$ x 1,000)	295,272	271,478	391,141	622,795	539,454

⁽a) Based on average shares outstanding.

NOTE 1—Significant Accounting Policies:

BNY Mellon Midcap Index Fund, Inc. (the "fund"), which is registered under the Investment Company Act of 1940, as amended (the "Act"), is a diversified open-end management investment company. The fund's investment objective is to seek to match the performance of the S&P's MidCap 400° Index. BNY Mellon Investment Adviser, Inc. (the "Adviser"), a wholly-owned subsidiary of The Bank of New York Mellon Corporation ("BNY"), serves as the fund's investment adviser.

BNY Mellon Securities Corporation (the "Distributor"), a wholly-owned subsidiary of the Adviser, is the distributor of the fund's shares, which are sold to the public without a sales charge. The fund is authorized to issue 300 million shares of \$.001 par value Common Stock. The fund currently has authorized two authorized classes of shares: Investor shares (200 million shares authorized) and Class I (100 million shares authorized). Investor shares are sold primarily to retail investors through financial intermediaries and bear Shareholder Services Plan fees. Class I shares are sold primarily to bank trust departments and other financial service providers (including BNY and its affiliates), acting on behalf of customers having a qualified trust or an investment account or relationship at such institution, and bear no Shareholder Services Plan fees. Other differences between the classes include the services offered to and the expenses borne by each class, and certain voting rights. Income, expenses (other than expenses attributable to a specific class), and realized and unrealized gains or losses on investments are allocated to each class of shares based on its relative net assets.

The Financial Accounting Standards Board ("FASB") Accounting Standards Codification ("ASC") is the exclusive reference of authoritative U.S. generally accepted accounting principles ("GAAP") recognized by the FASB to be applied by nongovernmental entities. Rules and interpretive releases of the Securities and Exchange Commission ("SEC") under authority of federal laws are also sources of authoritative GAAP for SEC registrants. The fund is an investment company and applies the accounting and reporting guidance of the FASB ASC Topic 946 Financial Services-Investment Companies. The fund's financial statements are prepared in accordance with GAAP, which may require the use of management estimates and assumptions. Actual results could differ from those estimates.

The fund enters into contracts that contain a variety of indemnifications. The fund's maximum exposure under these arrangements is unknown. The fund does not anticipate recognizing any loss related to these arrangements.

(a) Portfolio valuation: The fair value of a financial instrument is the amount that would be received to sell an asset or paid to transfer a liability in an orderly transaction between market participants at the measurement date (i.e., the exit price). GAAP establishes a fair value hierarchy that prioritizes the inputs of valuation techniques used to measure fair value. This hierarchy gives the highest priority to unadjusted quoted prices in active markets for identical assets or liabilities (Level 1 measurements) and the lowest priority to unobservable inputs (Level 3 measurements).

Additionally, GAAP provides guidance on determining whether the volume and activity in a market has decreased significantly and whether such a decrease in activity results in transactions that are not orderly. GAAP requires enhanced disclosures around valuation inputs and techniques used during annual and interim periods.

Various inputs are used in determining the value of the fund's investments relating to fair value measurements. These inputs are summarized in the three broad levels listed below:

Level 1—unadjusted quoted prices in active markets for identical investments.

Level 2—other significant observable inputs (including quoted prices for similar investments, interest rates, prepayment speeds, credit risk, etc.).

Level 3—significant unobservable inputs (including the fund's own assumptions in determining the fair value of investments).

The inputs or methodology used for valuing securities are not necessarily an indication of the risk associated with investing in those securities.

Changes in valuation techniques may result in transfers in or out of an assigned level within the disclosure hierarchy. Valuation techniques used to value the fund's investments are as follows:

The fund's Board of Directors (the "Board") has designated the Adviser as the fund's valuation designee to make all fair value determinations with respect to the fund's portfolio investments, subject to the Board's oversight and pursuant to Rule 2a-5 under the Act.

Investments in equity securities are valued at the last sales price on the securities exchange or national securities market on which such securities are primarily traded. Securities listed on the National Market System for which market quotations are available are valued at the official closing price or, if there is no official closing price that day, at the last sales price. For open short positions, asked prices are

used for valuation purposes. Bid price is used when no asked price is available. Registered investment companies that are not traded on an exchange are valued at their net asset value. All of the preceding securities are generally categorized within Level 1 of the fair value hierarchy.

Securities not listed on an exchange or the national securities market, or securities for which there were no transactions, are valued at the average of the most recent bid and asked prices. These securities are generally categorized within Level 2 of the fair value hierarchy.

Fair valuing of securities may be determined with the assistance of a pricing service using calculations based on indices of domestic securities and other appropriate indicators, such as prices of relevant American Depositary Receipts and futures. Utilizing these techniques may result in transfers between Level 1 and Level 2 of the fair value hierarchy.

When market quotations or official closing prices are not readily available, or are determined not to accurately reflect fair value, such as when the value of a security has been significantly affected by events after the close of the exchange or market on which the security is principally traded, but before the fund calculates its net asset value, the fund may value these investments at fair value as determined in accordance with the procedures approved by the Board. Certain factors may be considered when fair valuing investments such as: fundamental analytical data, the nature and duration of restrictions on disposition, an evaluation of the forces that influence the market in which the securities are purchased and sold, and public trading in similar securities of the issuer or comparable issuers. These securities are either categorized within Level 2 or 3 of the fair value hierarchy depending on the relevant inputs used.

For securities where observable inputs are limited, assumptions about market activity and risk are used and such securities are generally categorized within Level 3 of the fair value hierarchy.

Futures, which are traded on an exchange, are valued at the last sales price on the securities exchange on which such securities are primarily traded or at the last sales price on the national securities market on each business day and are generally categorized within Level 1 of the fair value hierarchy.

The following is a summary of the inputs used as of October 31, 2024 in valuing the fund's investments:

	Level 1 -	Level 2- Other	Level 3- Significant	
	Unadjusted	Significant	Unobservable	
	Quoted Prices	Observable Inputs	Inputs	Total
Assets (\$)				
Investments in Securities: [†]				
Equity Securities -				
Common Stocks	1,545,221,459	_	_	1,545,221,459
Investment Companies	11,893,692	_	_	11,893,692
Liabilities (\$)				
Other Financial Instruments:				
Futures ^{††}	(437,747)	_	_	(437,747)

[†] See Statement of Investments for additional detailed categorizations, if any.

(b) Securities transactions and investment income: Securities transactions are recorded on a trade date basis. Realized gains and losses from securities transactions are recorded on the identified cost basis. Dividend income is recognized on the ex-dividend date and interest income, including, where applicable, accretion of discount and amortization of premium on investments, is recognized on the accrual basis.

Pursuant to a securities lending agreement with BNY, the fund may lend securities to qualified institutions. It is the fund's policy that, at origination, all loans are secured by collateral of at least 102% of the value of U.S. securities loaned and 105% of the value of foreign securities loaned. Collateral equivalent to at least 100% of the market value of securities on loan is maintained at all times. Collateral is either in the form of cash, which can be invested in certain money market mutual funds managed by the Adviser, or U.S. Government and Agency securities. Any non-cash collateral received cannot be sold or re-pledged by the fund, except in the event of borrower default. The securities on loan, if any, are also disclosed in the fund's Statement of Investments. The fund is entitled to receive all dividends, interest and distributions on securities loaned, in addition to income earned as a result of the lending transaction. Should a

^{††} Amount shown represents unrealized appreciation (depreciation) at period end, but only variation margin on exchange-traded and centrally cleared derivatives, if any, are reported in the Statement of Assets and Liabilities.

borrower fail to return the securities in a timely manner, BNY is required to replace the securities for the benefit of the fund or credit the fund with the market value of the unreturned securities and is subrogated to the fund's rights against the borrower and the collateral. Additionally, the contractual maturity of security lending transactions are on an overnight and continuous basis. During the period ended October 31, 2024, BNY earned \$7,105 from the lending of the fund's portfolio securities, pursuant to the securities lending agreement.

For financial reporting purposes, the fund elects not to offset assets and liabilities subject to a securities lending agreement, if any, in the Statement of Assets and Liabilities. Therefore, all qualifying transactions are presented on a gross basis in the Statement of Assets and Liabilities. As of October 31, 2024, the fund had no securities on loan.

- (c) Affiliated issuers: Investments in other investment companies advised by the Adviser are considered "affiliated" under the Act.
- (d) Market Risk: The value of the securities in which the fund invests may be affected by political, regulatory, economic and social developments, and developments that impact specific economic sectors, industries or segments of the market. In addition, turbulence in financial markets and reduced liquidity in equity, credit and/or fixed-income markets may negatively affect many issuers, which could adversely affect the fund. Global economies and financial markets are becoming increasingly interconnected, and conditions and events in one country, region or financial market may adversely impact issuers in a different country, region or financial market. These risks may be magnified if certain events or developments adversely interrupt the global supply chain; in these and other circumstances, such risks might affect companies world-wide.

Indexing Strategy Risk: The fund uses an indexing strategy. It does not attempt to manage market volatility, use defensive strategies or reduce the effects of any long-term periods of poor index performance. The correlation between fund and index performance may be affected by the fund's expenses and/or use of sampling techniques, changes in securities markets, changes in the composition of the index and the timing of purchases and redemptions of fund shares.

- (e) Dividends and distributions to shareholders: Dividends and distributions are recorded on the ex-dividend date. Dividends from net investment income and dividends from net realized capital gains, if any, are normally declared and paid annually, but the fund may make distributions on a more frequent basis to comply with the distribution requirements of the Internal Revenue Code of 1986, as amended (the "Code"). To the extent that net realized capital gains can be offset by capital loss carryovers, it is the policy of the fund not to distribute such gains. Income and capital gain distributions are determined in accordance with income tax regulations, which may differ from GAAP.
- (f) Federal income taxes: It is the policy of the fund to continue to qualify as a regulated investment company, if such qualification is in the best interests of its shareholders, by complying with the applicable provisions of the Code, and to make distributions of taxable income and net realized capital gain sufficient to relieve it from substantially all federal income and excise taxes.

As of and during the period ended October 31, 2024, the fund did not have any liabilities for any uncertain tax positions. The fund recognizes interest and penalties, if any, related to uncertain tax positions as income tax expense in the Statement of Operations. During the period ended October 31, 2024, the fund did not incur any interest or penalties.

Each tax year in the four-year period ended October 31, 2024 remains subject to examination by the Internal Revenue Service and state taxing authorities.

At October 31, 2024, the components of accumulated earnings on a tax basis were as follows: undistributed ordinary income \$31,392,373, undistributed capital gains \$144,077,657 and unrealized appreciation \$585,873,537.

The tax character of distributions paid to shareholders during the fiscal years ended October 31, 2024 and October 31, 2023 were as follows: ordinary income \$18,284,263 and \$21,750,133, and long-term capital gains \$122,687,458 and \$206,150,900, respectively.

During the period ended October 31, 2024, as a result of permanent book to tax differences, primarily due to the tax treatment for treating a portion of the proceeds from redemptions as a distribution for tax purposes, the fund decreased total distributable earnings (loss) by \$23,665,591 and increased paid-in capital by the same amount. Net assets and net asset value per share were not affected by this reclassification.

NOTE 2—Bank Lines of Credit:

The fund participates with other long-term open-end funds managed by the Adviser in a \$738 million unsecured credit facility led by Citibank, N.A. (the "Citibank Credit Facility") and a \$300 million unsecured credit facility provided by BNY (the "BNY Credit Facility"), each to be utilized primarily for temporary or emergency purposes, including the financing of redemptions (each, a "Facility"). The Citibank Credit Facility is available in two tranches: (i) Tranche A is in an amount equal to \$618 million and is available to all

long-term open-ended funds, including the fund, and (ii) Tranche B is an amount equal to \$120 million and is available only to BNY Mellon Floating Rate Income Fund, a series of BNY Mellon Investment Funds IV, Inc. In connection therewith, the fund has agreed to pay its pro rata portion of commitment fees for Tranche A of the Citibank Credit Facility and the BNY Credit Facility. Interest is charged to the fund based on rates determined pursuant to the terms of the respective Facility at the time of borrowing.

During the period ended October 31, 2024, the fund was charged \$6,010 for interest expense. These fees are included in Interest expense in the Statement of Operations. The average amount of borrowings outstanding under the Citibank Credit Facility during the period ended October 31, 2024 was approximately \$93,989 with a related weighted average annualized interest rate of 6.39%. As of October 31, 2024, the fund has no outstanding loan balance from either Facility.

NOTE 3—Management Fee and Other Transactions with Affiliates:

- (a) Pursuant to a management agreement with the Adviser, the management fee is computed at the annual rate of .25% of the value of the fund's average daily net assets and is payable monthly. The Adviser has agreed in its management agreement with the fund to: (1) pay all of the fund's direct expenses, except management fees, Shareholder Services Plan fees and certain other expenses, including the fees and expenses of the non-interested board members and the fees and expenses of counsel to the fund and to the non-interested board members, and (2) reduce its fees pursuant to the management agreement in an amount equal to the fund's allocable portion of the fees and expenses of the non-interested board members and the fees and expenses of counsel to the fund and to the non-interested board members. These provisions in the management agreement may not be amended without the approval of the fund's shareholders. During the period ended October 31, 2024, fees reimbursed by the Adviser amounted to \$37,440.
- (b) Under the Shareholder Services Plan, Investor shares pay the Distributor at an annual rate of .25% of the value of their average daily net assets for the provision of certain services. The services provided may include personal services relating to shareholder accounts, such as answering shareholder inquiries regarding the fund, and services related to the maintenance of shareholder accounts. The Distributor may make payments to Service Agents (securities dealers, financial institutions or other industry professionals) with respect to these services. The Distributor determines the amounts to be paid to Service Agents. During the period ended October 31, 2024, Investor shares were charged \$3,217,404 pursuant to the Shareholder Services Plan.

The fund has an arrangement with The Bank of New York Mellon (the "Custodian"), a subsidiary of BNY and an affiliate of the Adviser, whereby the fund will receive interest income or be charged overdraft fees when cash balances are maintained. For financial reporting purposes, the fund includes this interest income and overdraft fees, if any, as interest income in the Statement of Operations.

The components of "Due to BNY Mellon Investment Adviser, Inc. and affiliates" in the Statement of Assets and Liabilities consist of: Management fee of \$336,441, Shareholder Services Plan fees of \$272,548, which are offset against an expense reimbursement currently in effect in the amount of \$2,170.

(c) Each board member of the fund also serves as a board member of other funds in the BNY Mellon Family of Funds complex. Annual retainer fees and attendance fees are allocated to each fund based on net assets.

NOTE 4—Securities Transactions:

The aggregate amount of purchases and sales of investment securities, excluding short-term securities and derivatives, during the period ended October 31, 2024, amounted to \$280,936,659 and \$552,895,939, respectively.

Derivatives: A derivative is a financial instrument whose performance is derived from the performance of another asset. Rule 18f-4 under the Act regulates the use of derivatives transactions for certain funds registered under the Act. The fund is deemed a "limited" derivatives user under the rule and is required to limit its derivatives exposure so that the total notional value of applicable derivatives does not exceed 10% of fund's net assets, and is subject to certain reporting requirements. Each type of derivative instrument that was held by the fund during the period ended October 31, 2024 is discussed below.

Futures: In the normal course of pursuing its investment objective, the fund is exposed to market risk, including equity price risk, as a result of changes in value of underlying financial instruments. The fund invests in futures in order to manage its exposure to or protect against changes in the market. A futures contract represents a commitment for the future purchase or a sale of an asset at a specified date. Upon entering into such contracts, these investments require initial margin deposits with a counterparty, which consist of cash or cash equivalents. The amount of these deposits is determined by the exchange or Board of Trade on which the contract is traded and is subject to change. Accordingly, variation margin payments are received or made to reflect daily unrealized gains or losses which are recorded in the Statement of Operations. When the contracts are closed, the fund recognizes a realized gain or loss which is reflected in

the Statement of Operations. There is minimal counterparty credit risk to the fund with futures since they are exchange traded, and the exchange guarantees the futures against default. Futures open at October 31, 2024 are set forth in the Statement of Investments.

The following tables show the fund's exposure to different types of market risk as it relates to the Statement of Assets and Liabilities and the Statement of Operations, respectively.

Fair value of derivative instruments as of October 31, 2024 is shown below:

	Derivative		Derivative
	Assets (\$)		Liabilities (\$)
Equity Risk	-	Equity Risk	$(437,747)^{(1)}$
Gross fair value of derivative contracts	-		(437,747)

Statement of Assets and Liabilities location:

The effect of derivative instruments in the Statement of Operations during the period ended October 31, 2024 is shown below:

Amount o	f realized gain (loss) on derivatives recognized in income (\$)	
Underlying risk	Futures ⁽¹⁾	Total
Equity	3,938,762	3,938,762
Total	3,938,762	3,938,762
Net change in unreali	zed appreciation (depreciation) on derivatives recognized in incor	me (\$)
Underlying risk	Futures ⁽²⁾	Total
Equity	507,769	507,769
Total	507,769	507,769

Statement of Operations location:

The following table summarizes the monthly average market value of derivatives outstanding during the period ended October 31, 2024:

Average Market Value (\$)

Futures:

Equity Futures Long 16,078,586
Equity Futures Short 2,427,772

At October 31, 2024, the cost of investments for federal income tax purposes was \$971,241,614; accordingly, accumulated net unrealized appreciation on investments was \$585,873,537, consisting of \$659,563,732 gross unrealized appreciation and \$73,690,195 gross unrealized depreciation.

⁽¹⁾ Includes cumulative appreciation (depreciation) on futures as reported in the Statement of Investments, but only the unpaid variation margin is reported in the Statement of Assets and Liabilities.

⁽¹⁾ Net realized gain (loss) on futures.

⁽²⁾ Net change in unrealized appreciation (depreciation) on futures.

REPORT OF INDEPENDENT REGISTERED PUBLIC ACCOUNTING FIRM

To the Shareholders and the Board of Directors of BNY Mellon Midcap Index Fund, Inc.

Opinion on the Financial Statements

We have audited the accompanying statement of assets and liabilities of BNY Mellon Midcap Index Fund, Inc. (the "Fund"), including the statement of investments, as of October 31, 2024, and the related statement of operations for the year then ended, the statements of changes in net assets for each of the two years in the period then ended and the related notes (collectively referred to as the "financial statements"). In our opinion, the financial statements present fairly, in all material respects, the financial position of the Fund at October 31, 2024, the results of its operations for the year then ended, the changes in its net assets for each of the two years in the period then ended and its financial highlights for each of the five years in the period then ended, in conformity with U.S. generally accepted accounting principles.

Basis for Opinion

These financial statements are the responsibility of the Fund's management. Our responsibility is to express an opinion on the Fund's financial statements based on our audits. We are a public accounting firm registered with the Public Company Accounting Oversight Board (United States) ("PCAOB") and are required to be independent with respect to the Fund in accordance with the U.S. federal securities laws and the applicable rules and regulations of the Securities and Exchange Commission and the PCAOB.

We conducted our audits in accordance with the standards of the PCAOB. Those standards require that we plan and perform the audit to obtain reasonable assurance about whether the financial statements are free of material misstatement, whether due to error or fraud. The Fund is not required to have, nor were we engaged to perform, an audit of the Fund's internal control over financial reporting. As part of our audits, we are required to obtain an understanding of internal control over financial reporting but not for the purposes of expressing an opinion on the effectiveness of the Fund's internal control over financial reporting. Accordingly, we express no such opinion.

Our audits included performing procedures to assess the risks of material misstatement of the financial statements, whether due to error or fraud, and performing procedures that respond to those risks. Such procedures included examining, on a test basis, evidence regarding the amounts and disclosures in the financial statements. Our procedures included confirmation of securities owned as of October 31, 2024, by correspondence with the custodian, brokers and others; when replies were not received from brokers and others, we preformed other auditing procedures. Our audits also included evaluating the accounting principles used and significant estimates made by management, as well as evaluating the overall presentation of the financial statements. We believe that our audits provide a reasonable basis for our opinion.

Ernst + Young LLP

We have served as the auditor of one or more investment companies in the BNY Mellon Family of Funds since at least 1957, but we are unable to determine the specific year.

New York, New York December 23, 2024

IMPORTANT TAX INFORMATION (Unaudited)

For federal tax purposes, the fund hereby reports 83.75% of the ordinary dividends paid during the fiscal year ended October 31, 2024 as qualifying for the corporate dividends received deduction. Also, certain dividends paid by the fund may be subject to a maximum tax rate of 15%, as provided for by the Jobs and Growth Tax Relief Reconciliation Act of 2003. Of the distributions paid during the fiscal year, \$15,583,018 represents the maximum amount that may be considered qualified dividend income. Shareholders will receive notification in early 2025 of the percentage applicable to the preparation of their 2024 income tax returns. The fund also hereby reports \$2.2900 per share as a long-term capital gain distribution paid on December 21, 2023.

Item 8. Char	nges in and	Disagreements	with Acco	untants for	r Open-End	Management	Investment
Companies ((Unaudited)	-				-	

N/A

Item 9. Proxy Disclosures for Open-End Management Investment Compar	nies (Unaudited)

N/A

Item 10. Remuneration Paid to Directors, Officers, and Others of Open-End Management Investment Companies (Unaudited)

Each board member also serves as a board member of other funds in the BNY Mellon Family of Funds complex. Annual retainer fees and attendance fees are allocated to each fund based on net assets. Directors fees paid by the fund are within Item 7. Statement of Operations as Directors' fees and expenses.

Item 11. Statement Regarding Basis for Approval of Investment Advisory Contracts (Unaudited)
N/A

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