

STATEMENT OF INVESTMENTS
BNY Mellon Smallcap Stock Index Fund
July 31, 2024 (Unaudited)

Description	Shares	Value (\$)
Common Stocks - 99.4%		
Automobiles & Components - 1.5%		
American Axle & Manufacturing Holdings, Inc.	105,302 ^a	782,394
Dana, Inc.	116,605	1,482,050
Dorman Products, Inc.	24,984 ^a	2,532,628
Fox Factory Holding Corp.	37,735 ^a	2,014,672
Gentherm, Inc.	28,722 ^a	1,584,880
LCI Industries	23,108 ^b	2,696,473
Patrick Industries, Inc.	18,756	2,401,893
Phinia, Inc.	41,430	1,851,921
Standard Motor Products, Inc.	16,363	535,561
Winnebago Industries, Inc.	26,604	1,663,282
XPEL, Inc.	19,505 ^{a,b}	797,169
		18,342,923
Banks - 9.9%		
Ameris Bancorp	58,212	3,544,529
Atlantic Union Bankshares Corp.	80,570	3,326,735
Axos Financial, Inc.	46,020 ^a	3,359,920
Banc of California, Inc.	125,519	1,754,756
BancFirst Corp.	13,188	1,416,787
Bank of Hawaii Corp.	36,017	2,470,406
BankUnited, Inc.	67,730	2,608,960
Banner Corp.	31,232	1,849,559
Berkshire Hills Bancorp, Inc.	37,900	1,046,040
Brookline Bancorp, Inc.	82,414	864,523
Capitol Federal Financial, Inc.	113,679	718,451
Cathay General Bancorp	65,268	2,892,678
Central Pacific Financial Corp.	23,690	618,072
City Holding Co.	13,456	1,640,286
Comerica, Inc.	119,593	6,554,892
Community Financial System, Inc.	47,817	2,949,353
Customers Bancorp, Inc.	25,544 ^a	1,647,077
CVB Financial Corp.	120,385	2,294,538
Dime Community Bancshares, Inc.	33,572	848,700
Eagle Bancorp, Inc.	28,259	608,134
FB Financial Corp.	31,203	1,456,868
First Bancorp/Puerto Rico	148,248	3,179,920
First Bancorp/Southern Pines NC	37,391	1,562,944
First Commonwealth Financial Corp.	91,777	1,659,328
First Financial Bancorp	86,530	2,367,461
First Hawaiian, Inc.	114,422	2,865,127
Fulton Financial Corp.	162,862	3,154,637
Hanmi Financial Corp.	27,624	563,530
Heritage Financial Corp.	31,791	736,597
Hilltop Holdings, Inc.	41,937	1,383,502

STATEMENT OF INVESTMENTS (Unaudited) (continued)

Description	Shares	Value (\$)
Common Stocks - 99.4% (continued)		
Banks - 9.9% (continued)		
Hope Bancorp, Inc.	108,890	1,432,992
Independent Bank Corp.	38,571	2,474,330
Independent Bank Group, Inc.	32,597	1,925,179
Lakeland Financial Corp.	23,183	1,588,731
National Bank Holdings Corp., Cl. A	34,241	1,434,013
NBT Bancorp, Inc.	42,886	2,102,272
Northwest Bancshares, Inc.	114,574	1,608,619
OFG Bancorp	41,881	1,902,235
Pacific Premier Bancorp, Inc.	87,398	2,364,990
Park National Corp.	13,096	2,317,468
Pathward Financial, Inc.	22,917	1,547,814
Preferred Bank	11,366	978,158
Provident Financial Services, Inc.	118,312	2,193,504
Renasant Corp.	56,557	1,944,995
S&T Bancorp, Inc.	35,038	1,554,986
Seacoast Banking Corp. of Florida	75,134	2,091,731
ServisFirst Bancshares, Inc.	44,532	3,573,248
Simmons First National Corp., Cl. A	113,872	2,451,664
Southside Bancshares, Inc.	26,099	913,204
Stellar Bancorp, Inc.	42,508	1,164,719
The Bancorp, Inc.	46,953 ^a	2,434,044
Tompkins Financial Corp.	11,326	712,858
Triumph Financial, Inc.	19,572 ^a	1,775,768
TrustCo Bank Corp.	17,291	615,733
Trustmark Corp.	55,564	1,929,738
United Community Banks, Inc.	106,835	3,306,543
Veritex Holdings, Inc.	48,877	1,225,346
WaFd, Inc.	61,372	2,184,229
Westamerica Bancorporation	24,334	1,313,063
WSFS Financial Corp.	53,943	3,047,240
		118,053,724
Capital Goods - 11.3%		
3D Systems Corp.	118,358 ^{a,b}	432,007
AAR Corp.	30,029 ^a	1,939,873
AeroVironment, Inc.	25,365 ^a	4,528,667
Air Lease Corp.	93,214	4,625,279
Alamo Group, Inc.	9,409	1,813,302
Albany International Corp., Cl. A	28,199	2,638,862
American Woodmark Corp.	14,409 ^a	1,471,879
Apogee Enterprises, Inc.	20,185	1,385,498
Arcosa, Inc.	44,111	4,098,353
Armstrong World Industries, Inc.	39,726	5,219,996
Astec Industries, Inc.	21,574	757,032
AZZ, Inc.	26,888	2,149,964
Barnes Group, Inc.	45,953	1,853,744

Description	Shares	Value (\$)
Common Stocks - 99.4% (continued)		
Capital Goods - 11.3% (continued)		
Boise Cascade Co.	35,856	5,094,779
DNOW, Inc.	95,884 ^a	1,472,778
DXP Enterprises, Inc.	11,694 ^a	640,363
Dycom Industries, Inc.	26,395 ^a	4,843,746
Enerpac Tool Group Corp.	49,140 ^a	1,975,428
EnPro, Inc.	18,790	3,211,963
ESCO Technologies, Inc.	23,041	2,833,121
Federal Signal Corp.	55,466	5,544,936
Franklin Electric Co., Inc.	35,496	3,784,584
Gates Industrial Corp. PLC	168,339 ^{a,b}	3,129,422
Gibraltar Industries, Inc.	27,179 ^a	2,018,584
GMS, Inc.	35,661 ^a	3,431,658
Granite Construction, Inc.	40,046 ^b	2,741,549
Griffon Corp.	33,182	2,391,095
Hayward Holdings, Inc.	114,838 ^a	1,698,454
Hillenbrand, Inc.	63,633	2,814,488
Insteel Industries, Inc.	16,829	576,393
John Bean Technologies Corp.	28,793 ^b	2,832,655
Kennametal, Inc.	71,110	1,858,815
Lindsay Corp.	9,860	1,242,261
Masterbrand, Inc.	115,316 ^a	2,081,454
Mercury Systems, Inc.	47,200 ^{a,b}	1,677,960
Moog, Inc., Cl. A	26,125	5,123,112
Mueller Industries, Inc.	102,386	7,263,263
MYR Group, Inc.	15,223 ^a	2,138,527
National Presto Industries, Inc.	4,907	375,238
Powell Industries, Inc.	8,344	1,532,209
Proto Labs, Inc.	22,894 ^a	797,169
Quanex Building Products Corp.	30,061	1,004,037
Resideo Technologies, Inc.	130,772 ^a	2,971,140
Rush Enterprises, Inc., Cl. A	56,248	2,869,210
SPX Technologies, Inc.	41,979 ^a	6,193,582
Standex International Corp.	10,772	2,012,210
SunPower Corp.	76,677 ^{a,b}	65,444
Sunrun, Inc.	200,976 ^{a,b}	3,523,109
Tennant Co.	17,024	1,833,315
The Greenbrier Companies, Inc.	28,224	1,439,706
Titan International, Inc.	47,808 ^{a,b}	407,324
Trinity Industries, Inc.	74,124	2,450,539
Triumph Group, Inc.	69,561 ^a	1,140,105
Vicor Corp.	20,503 ^a	863,381
Wabash National Corp.	40,856	877,995
		135,691,557
Commercial & Professional Services - 3.7%		
ABM Industries, Inc.	57,392	3,188,700

STATEMENT OF INVESTMENTS (Unaudited) (continued)

Description	Shares	Value (\$)
Common Stocks - 99.4% (continued)		
Commercial & Professional Services - 3.7% (continued)		
Brady Corp., Cl. A	40,654	2,911,233
CoreCivic, Inc.	100,921 ^a	1,406,839
CSG Systems International, Inc.	25,140	1,177,558
Deluxe Corp.	39,703	967,959
Enviri Corp.	71,730 ^a	847,849
Healthcare Services Group, Inc.	66,963 ^a	765,387
Heidrick & Struggles International, Inc.	18,915	759,248
HNI Corp.	42,198	2,318,780
Interface, Inc.	52,409	905,628
Kelly Services, Inc., Cl. A	28,492	670,417
Korn Ferry	46,711	3,443,535
Liquidity Services, Inc.	21,180 ^a	475,915
Matthews International Corp., Cl. A	27,450	794,678
MillerKnoll, Inc.	64,993	2,016,083
NV5 Global, Inc.	11,598 ^a	1,196,218
Openlane, Inc.	97,340 ^a	1,740,439
Pitney Bowes, Inc.	143,834	949,304
Robert Half, Inc.	93,029	5,971,532
The GEO Group, Inc.	120,722 ^a	1,750,469
UniFirst Corp.	13,658	2,657,027
Verra Mobility Corp.	151,169 ^a	4,554,722
Vestis Corp.	119,198	1,545,998
Viad Corp.	19,346 ^a	643,255
		43,658,773
Consumer Discretionary Distribution & Retail - 3.9%		
Academy Sports & Outdoors, Inc.	66,381	3,589,221
Advance Auto Parts, Inc.	54,077	3,424,696
American Eagle Outfitters, Inc.	166,260	3,666,033
Asbury Automotive Group, Inc.	18,146 ^a	4,885,266
Boot Barn Holdings, Inc.	27,324 ^a	3,647,208
Caleres, Inc.	30,053	1,158,844
Designer Brands, Inc., Cl. A	40,068	326,955
Foot Locker, Inc.	74,551	2,166,452
Group 1 Automotive, Inc.	11,876	4,343,291
Guess?, Inc.	23,667	569,191
Haverty Furniture Cos., Inc.	12,065	353,143
Kohl's Corp.	100,644	2,179,949
Leslie's, Inc.	170,275 ^a	502,311
MarineMax, Inc.	18,410 ^a	641,957
Monro, Inc.	26,976	831,400
National Vision Holdings, Inc.	71,116 ^a	1,028,337
Sally Beauty Holdings, Inc.	93,770 ^a	1,073,667
Shoe Carnival, Inc.	16,368	695,149
Signet Jewelers Ltd.	40,537	3,410,378
Sonic Automotive, Inc., Cl. A	13,427	799,444

Description	Shares	Value (\$)
Common Stocks - 99.4% (continued)		
Consumer Discretionary Distribution & Retail - 3.9% (continued)		
The Buckle, Inc.	26,671	1,151,920
The ODP Corp.	28,967 ^a	1,223,856
Upbound Group, Inc.	40,504	1,528,216
Urban Outfitters, Inc.	50,783 ^a	2,338,557
Victoria's Secret & Co.	71,933 ^a	1,276,811
		46,812,252
Consumer Durables & Apparel - 5.1%		
Cavco Industries, Inc.	6,951 ^a	2,882,024
Century Communities, Inc.	25,704	2,691,466
Ethan Allen Interiors, Inc.	19,949	615,826
G-III Apparel Group Ltd.	36,328 ^a	1,001,563
Green Brick Partners, Inc.	22,820 ^a	1,669,283
Hanesbrands, Inc.	318,576 ^a	1,892,341
Installed Building Products, Inc.	21,307	5,760,347
Kontoor Brands, Inc.	44,619	3,130,023
La-Z-Boy, Inc.	38,785	1,711,970
Leggett & Platt, Inc.	120,949	1,592,898
LGI Homes, Inc.	18,546 ^a	2,134,088
M/I Homes, Inc.	24,914 ^a	4,156,403
Meritage Homes Corp.	32,983	6,691,261
Movado Group, Inc.	13,978	362,030
Newell Brands, Inc.	346,389	2,975,482
Oxford Industries, Inc.	13,377	1,408,999
Sonos, Inc.	111,367 ^a	1,503,455
Steven Madden Ltd.	61,586	2,792,309
Sturm Ruger & Co., Inc.	15,713	708,813
Topgolf Callaway Brands Corp.	128,107 ^{a,b}	2,113,765
Tri Pointe Homes, Inc.	85,111 ^a	3,851,273
VF Corp.	299,762 ^b	5,083,964
Vista Outdoor, Inc.	52,772 ^a	2,144,126
Wolverine World Wide, Inc.	72,152 ^b	1,072,900
Worthington Enterprises, Inc.	27,845 ^b	1,389,744
		61,336,353
Consumer Services - 3.1%		
Adtalem Global Education, Inc.	34,135 ^a	2,676,525
BJ's Restaurants, Inc.	20,965 ^a	662,075
Bloomin' Brands, Inc.	78,520	1,637,142
Brinker International, Inc.	39,854 ^a	2,662,646
Chuy's Holdings, Inc.	15,945 ^a	591,400
Cracker Barrel Old Country Store, Inc.	20,006 ^b	916,875
Dave & Buster's Entertainment, Inc.	29,085 ^a	1,093,887
Dine Brands Global, Inc.	13,970	500,685
Frontdoor, Inc.	69,693 ^a	2,750,086
Golden Entertainment, Inc.	19,098	638,446
Jack in the Box, Inc.	17,562 ^b	1,043,885

STATEMENT OF INVESTMENTS (Unaudited) (continued)

Description	Shares	Value (\$)
Common Stocks - 99.4% (continued)		
Consumer Services - 3.1% (continued)		
Mister Car Wash, Inc.	80,908 ^{a,b}	614,901
Monarch Casino & Resort, Inc.	11,993	938,812
Papa John's International, Inc.	29,876	1,321,415
Penn Entertainment, Inc.	135,029 ^{a,b}	2,696,529
Perdoceo Education Corp.	59,623	1,478,054
Sabre Corp.	343,621 ^a	1,178,620
Shake Shack, Inc., Cl. A	34,176 ^a	2,994,501
Six Flags Entertainment Corp.	84,446	4,022,163
Strategic Education, Inc.	19,918	2,099,357
Stride, Inc.	36,275 ^a	2,756,174
The Cheesecake Factory, Inc.	42,558 ^b	1,655,081
		36,929,259
Consumer Staples Distribution & Retail - .7%		
Grocery Outlet Holding Corp.	90,143 ^a	1,763,197
PriceSmart, Inc.	22,893	2,090,818
SpartanNash Co.	29,964	632,840
The Andersons, Inc.	28,568	1,557,813
The Chefs' Warehouse, Inc.	32,131 ^a	1,336,328
United Natural Foods, Inc.	54,241 ^a	840,736
		8,221,732
Energy - 5.1%		
Archrock, Inc.	134,535	2,788,911
Bristow Group, Inc.	21,683 ^a	822,870
Cactus, Inc., Cl. A	59,026 ^b	3,725,721
California Resources Corp.	58,289	2,998,386
Comstock Resources, Inc.	86,710 ^b	821,144
CONSOL Energy, Inc.	24,016 ^a	2,397,037
Core Laboratories, Inc.	42,309	1,036,147
CVR Energy, Inc.	25,995	743,457
Dorian LPG Ltd.	30,992	1,266,333
Dril-Quip, Inc.	32,337 ^a	560,077
Green Plains, Inc.	58,633 ^a	1,039,563
Helix Energy Solutions Group, Inc.	129,690 ^a	1,530,342
Helmerich & Payne, Inc.	89,597	3,621,511
Liberty Energy, Inc.	137,581 ^b	3,322,581
Magnolia Oil & Gas Corp., Cl. A	162,465	4,425,547
Nabors Industries Ltd.	8,197 ^{a,b}	842,898
Northern Oil & Gas, Inc.	82,268	3,553,155
Oceaneering International, Inc.	91,774 ^a	2,755,055
Par Pacific Holdings, Inc.	48,652 ^a	1,291,711
Patterson-UTI Energy, Inc.	280,519	3,082,904
Peabody Energy Corp.	95,911	2,130,183
ProPetro Holding Corp.	74,461 ^a	714,081
REX American Resources Corp.	13,371 ^a	679,381
RPC, Inc.	75,075	560,810

Description	Shares	Value (\$)
Common Stocks - 99.4% (continued)		
Energy - 5.1% (continued)		
SM Energy Co.	103,489	4,781,192
Talos Energy, Inc.	140,533 ^a	1,663,911
Tidewater, Inc.	43,894 ^{a,b}	4,343,750
U.S. Silica Holdings, Inc.	69,367 ^a	1,074,495
Vital Energy, Inc.	22,653 ^a	987,897
World Kinect Corp.	54,591	1,524,727
		61,085,777
Equity Real Estate Investment - 6.6%		
Acadia Realty Trust	93,520 ^c	2,023,773
Alexander & Baldwin, Inc.	65,268 ^c	1,286,432
American Assets Trust, Inc.	44,181 ^c	1,171,680
Apple Hospitality REIT, Inc.	203,723 ^c	3,013,063
Armada Hoffer Properties, Inc.	59,660 ^c	708,761
Brandywine Realty Trust	159,074 ^c	801,733
CareTrust REIT, Inc.	127,467 ^c	3,436,510
Centerspace	13,574 ^c	947,872
Community Healthcare Trust, Inc.	21,789 ^c	474,129
DiamondRock Hospitality Co.	189,891 ^c	1,562,803
Douglas Emmett, Inc.	151,965 ^c	2,445,117
Easterly Government Properties, Inc.	92,472 ^{b,c}	1,288,135
Elme Communities	79,072 ^c	1,301,525
Essential Properties Realty Trust, Inc.	158,847 ^{b,c}	4,700,283
Four Corners Property Trust, Inc.	83,021 ^c	2,253,190
Getty Realty Corp.	44,520 ^{b,c}	1,318,682
Global Net Lease, Inc.	177,105 ^{b,c}	1,540,813
Highwoods Properties, Inc.	96,370 ^c	2,984,579
Hudson Pacific Properties, Inc.	113,687 ^{b,c}	680,985
Innovative Industrial Properties, Inc.	25,461 ^c	3,126,865
JBG SMITH Properties	75,802 ^c	1,239,363
LTC Properties, Inc.	39,132 ^c	1,397,404
LXP Industrial Trust	266,690 ^c	2,746,907
Medical Properties Trust, Inc.	544,447 ^{b,c}	2,618,790
NexPoint Residential Trust, Inc.	20,695 ^c	904,165
Outfront Media, Inc.	132,272 ^c	2,145,452
Pebblebrook Hotel Trust	108,978 ^c	1,491,909
Phillips Edison & Co., Inc.	110,324 ^c	3,872,372
Retail Opportunity Investments Corp.	115,220 ^c	1,722,539
Safehold, Inc.	40,666 ^{b,c}	941,011
Saul Centers, Inc.	12,571 ^c	497,183
Service Properties Trust	152,837 ^{b,c}	866,586
SITE Centers Corp.	161,186 ^c	2,490,324
SL Green Realty Corp.	58,269 ^c	3,883,046
Summit Hotel Properties, Inc.	99,676 ^c	631,946
Sunstone Hotel Investors, Inc.	184,688 ^c	1,913,368
Tanger, Inc.	97,970 ^c	2,831,333

STATEMENT OF INVESTMENTS (Unaudited) (continued)

Description	Shares	Value (\$)
Common Stocks - 99.4% (continued)		
Equity Real Estate Investment - 6.6% (continued)		
The Macerich Company	193,553 ^c	3,098,784
Uniti Group, Inc.	215,310 ^{b,c}	826,790
Universal Health Realty Income Trust	11,379 ^c	486,452
Urban Edge Properties	106,238 ^c	2,156,631
Veris Residential, Inc.	72,615 ^c	1,140,782
Whitestone REIT	42,575 ^c	587,535
Xenia Hotels & Resorts, Inc.	92,376 ^c	1,282,179
		78,839,781
Financial Services - 7.2%		
Apollo Commercial Real Estate Finance, Inc.	118,385 ^c	1,290,397
Arbor Realty Trust, Inc.	171,300 ^{b,c}	2,312,550
ARMOUR Residential REIT, Inc.	43,568 ^{b,c}	880,074
Artisan Partners Asset Management, Inc., Cl. A	63,205	2,791,133
B. Riley Financial, Inc.	14,696 ^b	282,163
BGC Group, Inc., Cl. A	348,399	3,208,755
Blackstone Mortgage Trust, Inc., Cl. A	157,565 ^{b,c}	2,812,535
Bread Financial Holdings, Inc.	44,998 ^b	2,455,991
Brightsphere Investment Group, Inc.	26,633	697,518
Cohen & Steers, Inc.	23,422 ^b	2,010,076
Donnelley Financial Solutions, Inc.	22,607 ^a	1,525,520
Ellington Financial, Inc.	74,644 ^{b,c}	947,232
Encore Capital Group, Inc.	21,395 ^a	1,081,517
Enova International, Inc.	24,623 ^a	2,129,151
EVERTEC, Inc.	58,362	2,011,738
EZCORP, Inc., Cl. A	45,929 ^a	478,580
Franklin BSP Realty Trust, Inc.	74,505 ^c	1,031,149
Green Dot Corp., Cl. A	39,973 ^a	382,142
Hannon Armstrong Sustainable Infrastructure Capital, Inc.	102,905 ^b	3,372,197
Jackson Financial, Inc., Cl. A	61,184	5,387,863
KKR Real Estate Finance Trust, Inc.	52,776 ^c	605,868
Moelis & Co., Cl. A	63,286	4,303,448
Mr. Cooper Group, Inc.	58,236 ^a	5,234,252
Navient Corp.	72,927	1,196,732
NCR Atleos Corp.	61,400 ^a	1,974,010
New York Mortgage Trust, Inc.	80,496 ^{b,c}	521,614
NMI Holdings, Inc.	72,917 ^a	2,869,284
Payoneer Global, Inc.	229,867 ^a	1,271,165
PennyMac Mortgage Investment Trust	78,545 ^{b,c}	1,081,565
Piper Sandler Cos.	14,103	3,854,068
PJT Partners, Inc., Cl. A	20,104	2,672,626
PRA Group, Inc.	36,492 ^a	972,512
PROG Holdings, Inc.	39,190	1,765,901
Radian Group, Inc.	136,636	5,069,196
Ready Capital Corp.	141,521 ^{b,c}	1,313,315

Description	Shares	Value (\$)
Common Stocks - 99.4% (continued)		
Financial Services - 7.2% (continued)		
Redwood Trust, Inc.	121,559 ^{b,c}	883,734
StepStone Group, Inc., Cl. A	46,900	2,357,194
StoneX Group, Inc.	24,831 ^a	2,069,416
Two Harbors Investment Corp.	93,320 ^c	1,257,020
Virtu Financial, Inc., Cl. A	79,751	2,178,797
Virtus Investment Partners, Inc.	6,100	1,378,600
Walker & Dunlop, Inc.	30,258	3,234,580
WisdomTree, Inc.	101,278	1,209,259
World Acceptance Corp.	3,059 ^a	373,565
		86,736,002
Food, Beverage & Tobacco - 1.6%		
B&G Foods, Inc.	70,511	607,805
Calavo Growers, Inc.	15,926	378,880
Cal-Maine Foods, Inc.	37,001	2,648,162
Fresh Del Monte Produce, Inc.	30,105	754,130
J&J Snack Foods Corp.	14,082	2,375,633
John B. Sanfilippo & Son, Inc.	8,091	848,503
MGP Ingredients, Inc.	14,211	1,158,907
National Beverage Corp.	21,225	1,035,568
The Hain Celestial Group, Inc.	82,249 ^a	636,607
The Simply Good Foods Company	82,510 ^a	2,798,739
Tootsie Roll Industries, Inc.	15,796	487,149
TreeHouse Foods, Inc.	43,301 ^a	1,744,164
Universal Corp.	22,355	1,194,204
Vector Group Ltd.	121,380	1,551,236
WK Kellogg Co.	59,577	1,048,555
		19,268,242
Health Care Equipment & Services - 6.5%		
AdaptHealth Corp.	70,770 ^a	803,947
Addus HomeCare Corp.	15,984 ^a	1,939,818
AMN Healthcare Services, Inc.	34,419 ^{a,b}	2,327,413
Artivion, Inc.	35,384 ^a	960,676
Astrana Health, Inc.	37,942 ^a	1,990,437
Avanos Medical, Inc.	41,440 ^a	991,245
Certara, Inc.	97,766 ^a	1,526,127
CONMED Corp.	27,898	1,926,078
CorVel Corp.	8,213 ^a	2,519,748
Cross Country Healthcare, Inc.	29,172 ^a	532,097
Embecka Corp.	53,035	831,058
Enhabit, Inc.	46,322 ^a	474,337
Fulgent Genetics, Inc.	18,525 ^a	443,303
Glaukos Corp.	45,520 ^a	5,333,578
HealthStream, Inc.	22,211	659,889
ICU Medical, Inc.	18,543 ^a	2,354,590
Inari Medical, Inc.	46,918 ^a	2,184,502

STATEMENT OF INVESTMENTS (Unaudited) (continued)

Description	Shares	Value (\$)
Common Stocks - 99.4% (continued)		
Health Care Equipment & Services - 6.5% (continued)		
Integer Holdings Corp.	30,114 ^a	3,576,339
Integra LifeSciences Holdings Corp.	61,851 ^a	1,534,523
LeMaitre Vascular, Inc.	18,131	1,575,403
Merit Medical Systems, Inc.	52,319 ^a	4,462,288
National HealthCare Corp.	12,303	1,675,176
NeoGenomics, Inc.	115,770 ^a	2,052,602
Omnicell, Inc.	41,606 ^a	1,215,311
Owens & Minor, Inc.	66,479 ^a	1,091,585
Patterson Cos., Inc.	72,337	1,826,509
Pediatrics Medical Group, Inc.	77,251 ^a	644,273
Premier, Inc., Cl. A	95,173	1,996,730
Privia Health Group, Inc.	93,790 ^a	1,945,205
QuidelOrtho Corp.	44,729 ^a	1,757,402
RadNet, Inc.	59,744 ^a	3,569,704
Schrodinger, Inc.	49,181 ^a	1,095,753
Select Medical Holdings Corp.	95,714	3,805,589
Simulations Plus, Inc.	14,487 ^b	591,649
STAAR Surgical Co.	44,550 ^a	1,837,687
Tandem Diabetes Care, Inc.	58,591 ^a	2,166,695
The Ensign Group, Inc.	50,782	7,147,566
U.S. Physical Therapy, Inc.	13,618	1,327,755
UFP Technologies, Inc.	6,412 ^a	2,062,035
Varex Imaging Corp.	36,435 ^a	538,874
		77,295,496
Household & Personal Products - 1.0%		
Central Garden & Pet Co.	8,758 ^{a,b}	348,919
Central Garden & Pet Co., Cl. A	49,030 ^a	1,684,671
Edgewell Personal Care Co.	44,819	1,754,664
Energizer Holdings, Inc.	60,338	1,857,807
Inter Parfums, Inc.	16,276	2,289,708
Nu Skin Enterprises, Inc., Cl. A	42,458	476,379
USANA Health Sciences, Inc.	10,378 ^a	462,859
WD-40 Co.	12,304	3,218,849
		12,093,856
Insurance - 2.3%		
Ambac Financial Group, Inc.	39,098 ^a	515,703
AMERISAFE, Inc.	16,653	790,684
Assured Guaranty Ltd.	46,534	3,833,006
Employers Holdings, Inc.	22,862	1,097,605
Genworth Financial, Inc.	396,814 ^a	2,686,431
Goosehead Insurance, Inc., Cl. A	22,923 ^{a,b}	2,069,718
HCI Group, Inc.	6,378 ^b	601,190
Horace Mann Educators Corp.	37,138	1,283,861
Lincoln National Corp.	152,979	5,094,201
Mercury General Corp.	24,144	1,445,501

Description	Shares	Value (\$)
Common Stocks - 99.4% (continued)		
Insurance - 2.3% (continued)		
Palomar Holdings, Inc.	22,647 ^a	2,083,750
ProAssurance Corp.	46,616 ^a	610,670
Safety Insurance Group, Inc.	13,524	1,156,978
SiriusPoint Ltd.	82,988 ^a	1,192,538
Stewart Information Services Corp.	25,102	1,774,711
Trupanion, Inc.	32,506 ^a	1,204,672
United Fire Group, Inc.	20,080	449,993
		27,891,212
Materials - 5.8%		
AdvanSix, Inc.	24,326	680,398
Alpha Metallurgical Resources, Inc.	10,508	3,104,168
Arch Resources, Inc.	16,453 ^b	2,411,187
ATI, Inc.	112,173 ^a	7,595,234
Balchem Corp.	29,213	5,184,139
Carpenter Technology Corp.	45,045	6,570,714
Century Aluminum Co.	45,422 ^a	686,326
Clearwater Paper Corp.	14,743 ^a	817,794
Compass Minerals International, Inc.	30,217	401,886
H.B. Fuller Co.	48,983	4,222,335
Hawkins, Inc.	17,309	1,798,405
Haynes International, Inc.	11,242	669,461
Ingevity Corp.	30,587 ^a	1,403,637
Innospec, Inc.	22,310	2,925,733
Kaiser Aluminum Corp.	14,600	1,148,874
Koppers Holdings, Inc.	18,844	767,139
Materion Corp.	18,897	2,275,766
Mativ Holdings, Inc.	48,900	933,501
Mercer International, Inc.	42,430	323,317
Metallus, Inc.	34,244 ^a	767,750
Minerals Technologies, Inc.	29,232	2,291,204
Myers Industries, Inc.	33,211	494,844
O-I Glass, Inc.	141,004 ^a	1,883,813
Olympic Steel, Inc.	9,318	472,236
Quaker Chemical Corp.	12,555	2,279,611
Sealed Air Corp.	132,103	5,026,519
Sensient Technologies Corp.	38,427	2,999,227
Stepan Co.	19,368	1,639,114
SunCoke Energy, Inc.	75,472	883,022
Sylvamo Corp.	31,742	2,339,703
Warrior Met Coal, Inc.	47,486	3,281,757
Worthington Steel, Inc.	28,008	1,116,679
		69,395,493
Media & Entertainment - 2.1%		
AMC Networks, Inc., Cl. A	29,046 ^a	323,282
Cable One, Inc.	4,112 ^b	1,699,819

STATEMENT OF INVESTMENTS (Unaudited) (continued)

Description	Shares	Value (\$)
Common Stocks - 99.4% (continued)		
Media & Entertainment - 2.1% (continued)		
CarGurus, Inc.	69,940 ^a	1,735,911
Cars.com, Inc.	55,693 ^a	1,148,390
Cinemark Holdings, Inc.	96,690 ^a	2,279,950
EchoStar Corp., Cl. A	109,244 ^a	2,193,620
IAC, Inc.	63,363 ^a	3,346,200
John Wiley & Sons, Inc., Cl. A	38,141	1,821,233
Madison Square Garden Sports Corp.	14,960 ^a	2,998,134
QuinStreet, Inc.	47,417 ^a	886,698
Scholastic Corp.	23,150	725,290
Shutterstock, Inc.	21,532 ^b	952,145
TechTarget, Inc.	23,572 ^a	754,304
Thryv Holdings, Inc.	29,209 ^a	568,991
TripAdvisor, Inc.	98,636 ^a	1,738,953
Yelp, Inc.	61,121 ^a	2,226,638
		25,399,558
Pharmaceuticals, Biotechnology & Life Sciences - 4.0%		
Alkermes PLC	151,980 ^a	4,152,094
Amphastar Pharmaceuticals, Inc.	34,037 ^a	1,481,290
ANI Pharmaceuticals, Inc.	13,899 ^a	913,442
Arcus Biosciences, Inc.	48,946 ^a	803,204
BioLife Solutions, Inc.	32,442 ^{a,b}	779,257
Catalyst Pharmaceuticals, Inc.	101,788 ^a	1,754,825
Collegium Pharmaceutical, Inc.	29,694 ^a	1,145,298
Corcept Therapeutics, Inc.	83,116 ^{a,b}	3,214,096
Cytek Biosciences, Inc.	85,537 ^{a,b}	573,953
Dynavax Technologies Corp.	118,269 ^a	1,323,430
Fortrea Holdings, Inc.	81,034 ^{a,b}	2,235,728
Harmony Biosciences Holdings, Inc.	28,853 ^a	976,963
Innoviva, Inc.	49,856 ^a	939,287
Ironwood Pharmaceuticals, Inc.	129,685 ^a	885,749
Krystal Biotech, Inc.	22,505 ^{a,b}	4,691,392
Ligand Pharmaceuticals, Inc.	15,273 ^a	1,664,604
Mesa Laboratories, Inc.	4,909	562,179
Myriad Genetics, Inc.	81,682 ^a	2,284,646
Organon & Co.	231,785	5,066,820
Pacira Biosciences, Inc.	42,175 ^{a,b}	870,914
Phibro Animal Health Corp., Cl. A	18,433	348,015
Prestige Consumer Healthcare, Inc.	45,258 ^a	3,204,719
Protagonist Therapeutics, Inc.	53,189 ^a	1,991,396
REGENXBIO, Inc.	40,779 ^a	581,101
Supernus Pharmaceuticals, Inc.	49,752 ^a	1,483,605
Vericel Corp.	43,972 ^a	2,221,465
Vir Biotechnology, Inc.	80,531 ^a	818,195
Xencor, Inc.	55,399 ^a	1,131,248
		48,098,915

Description	Shares	Value (\$)
Common Stocks - 99.4% (continued)		
Real Estate Management & Development - .6%		
Cushman & Wakefield PLC	178,475 ^a	2,339,807
eXp World Holdings, Inc.	69,876 ^b	1,003,419
Kennedy-Wilson Holdings, Inc.	105,812	1,101,503
Marcus & Millichap, Inc.	20,964	830,384
The St. Joe Company	32,333	1,994,299
		7,269,412
Semiconductors & Semiconductor Equipment - 2.6%		
Alpha & Omega Semiconductor Ltd.	21,082 ^a	872,795
Axcelis Technologies, Inc.	29,520 ^a	3,729,852
CEVA, Inc.	21,017 ^a	421,391
Cohu, Inc.	42,689 ^a	1,365,621
Diodes, Inc.	41,493 ^a	3,244,753
FormFactor, Inc.	70,075 ^a	3,753,217
Ichor Holdings Ltd.	30,144 ^a	1,024,896
Kulicke & Soffa Industries, Inc.	49,696	2,344,160
MaxLinear, Inc.	68,534 ^a	969,071
PDF Solutions, Inc.	27,667 ^a	970,835
Photronics, Inc.	57,539 ^a	1,462,066
Semtech Corp.	58,571 ^a	1,857,872
SiTime Corp.	15,981 ^a	2,268,503
SMART Global Holdings, Inc.	47,895 ^a	1,120,743
SolarEdge Technologies, Inc.	51,956 ^a	1,499,450
Ultra Clean Holdings, Inc.	40,175 ^a	1,737,970
Veeco Instruments, Inc.	50,536 ^a	2,092,696
		30,735,891
Software & Services - 4.4%		
A10 Networks, Inc.	62,955	824,081
ACI Worldwide, Inc.	94,792 ^a	4,097,858
Adeia, Inc.	97,567	1,146,412
Agilysys, Inc.	18,327 ^a	2,054,273
Alarm.com Holdings, Inc.	45,070 ^a	3,179,688
BlackLine, Inc.	46,540 ^a	2,211,581
Box, Inc., Cl. A	129,608 ^a	3,644,577
DigitalOcean Holdings, Inc.	48,658 ^{a,b}	1,612,040
DoubleVerify Holdings, Inc.	127,774 ^a	2,698,587
DXC Technology Co.	162,251 ^{a,b}	3,300,185
Envestnet, Inc.	45,494 ^a	2,819,718
InterDigital, Inc.	22,926	2,814,396
Liveramp Holdings, Inc.	60,021 ^a	1,817,436
Marathon Digital Holdings, Inc.	247,560 ^{a,b}	4,869,505
N-Able, Inc.	63,562 ^a	886,054
NCR Voyix Corp.	124,286 ^a	1,833,218
Perficient, Inc.	31,881 ^a	2,404,146
Progress Software Corp.	38,667	2,258,153
Sprinklr, Inc., Cl. A	106,448 ^{a,b}	1,046,384

STATEMENT OF INVESTMENTS (Unaudited) (continued)

Description	Shares	Value (\$)
Common Stocks - 99.4% (continued)		
Software & Services - 4.4% (continued)		
SPS Commerce, Inc.	33,629 ^a	7,244,359
		52,762,651
Technology Hardware & Equipment - 5.1%		
Advanced Energy Industries, Inc.	33,665	3,917,596
Arlo Technologies, Inc.	87,634 ^a	1,328,531
Badger Meter, Inc.	26,672	5,498,700
Benchmark Electronics, Inc.	32,405	1,551,227
Calix, Inc.	52,867 ^a	2,174,420
Corsair Gaming, Inc.	37,623 ^a	308,885
CTS Corp.	27,090	1,324,159
Digi International, Inc.	33,555 ^a	916,052
ePlus, Inc.	23,790 ^a	2,186,777
Extreme Networks, Inc.	117,169 ^a	1,675,517
Fabrinet	32,796 ^a	7,233,486
Harmonic, Inc.	104,619 ^a	1,533,715
Insight Enterprises, Inc.	24,900 ^a	5,590,050
Itron, Inc.	41,619 ^a	4,305,069
Knowles Corp.	80,723 ^a	1,474,809
NETSCOUT Systems, Inc.	63,877 ^a	1,299,897
OSI Systems, Inc.	14,239 ^a	2,107,087
PC Connection, Inc.	10,550	755,064
Plexus Corp.	24,577 ^a	3,150,034
Rogers Corp.	15,235 ^a	1,861,412
Sanmina Corp.	50,337 ^a	3,791,886
ScanSource, Inc.	22,401 ^a	1,165,972
TTM Technologies, Inc.	92,378 ^a	1,790,286
Viasat, Inc.	68,094 ^{a,b}	1,376,861
Viavi Solutions, Inc.	202,255 ^a	1,626,130
Xerox Holdings Corp.	103,379	1,112,875
		61,056,497
Telecommunication Services - .8%		
Cogent Communications Holdings, Inc.	38,286 ^b	2,702,609
Consolidated Communications Holdings, Inc.	67,290 ^a	309,534
Gogo, Inc.	55,965 ^a	508,162
Lumen Technologies, Inc.	911,309 ^a	2,870,623
Shenandoah Telecommunications Co.	45,390	966,353
Telephone & Data Systems, Inc.	89,378	1,894,814
		9,252,095
Transportation - 2.4%		
Alaska Air Group, Inc.	115,091 ^a	4,319,365
Allegiant Travel Co.	12,883 ^b	722,350
ArcBest Corp.	21,266	2,680,579
Forward Air Corp.	28,910 ^b	733,158
Heartland Express, Inc.	40,237	521,874
Hertz Global Holdings, Inc.	117,777 ^{a,b}	480,530

Description	Shares	Value (\$)
Common Stocks - 99.4% (continued)		
Transportation - 2.4% (continued)		
Hub Group, Inc., Cl. A	55,405	2,591,292
JetBlue Airways Corp.	304,112 ^a	1,949,358
Marten Transport Ltd.	51,863	975,543
Matson, Inc.	31,049	4,120,513
RXO, Inc.	106,456 ^{a,b}	3,375,720
Schneider National, Inc., Cl. B	33,463	900,489
SkyWest, Inc.	36,561 ^a	2,922,686
Sun Country Airlines Holdings, Inc.	33,822 ^a	443,068
Werner Enterprises, Inc.	56,636 ^b	2,219,565
		28,956,090
Utilities - 2.1%		
American States Water Co.	33,669	2,778,703
Avista Corp.	70,009	2,742,953
California Water Service Group	52,307	2,796,332
Chesapeake Utilities Corp.	20,174	2,381,137
Clearway Energy, Inc., Cl. A	32,614	803,283
Clearway Energy, Inc., Cl. C	73,652	1,965,035
MGE Energy, Inc.	32,811 ^b	2,882,118
Middlesex Water Co.	15,921	1,058,428
Northwest Natural Holding Co.	33,860	1,353,723
Otter Tail Corp.	37,977	3,680,731
SJW Group	26,431	1,601,983
Unitil Corp.	14,616	895,668
		24,940,094
Total Common Stocks (cost \$773,414,653)		1,190,123,635
Exchange-Traded Funds - .1%		
Registered Investment Companies - .1%		
iShares Core S&P Small-Cap ETF (cost \$1,667,785)	17,064 ^b	2,019,354
	Number of Rights	
Rights - .0%		
Pharmaceuticals, Biotechnology & Life Sciences - .0%		
Omniab Operations, Inc.-Earnout 12.5 expiring (cost \$16,946)	9,476 ^d	0
Omniab Operations, Inc.-Earnout 15.0 expiring (cost \$16,946)	9,476 ^d	0
	1-Day Yield (%)	
Investment Companies - .4%		
Registered Investment Companies - .4%		
Dreyfus Institutional Preferred Government Plus Money Market Fund, Institutional Shares (cost \$4,630,244)	5.44	4,630,244 ^e

STATEMENT OF INVESTMENTS (Unaudited) (continued)

Investment of Cash Collateral for Securities Loaned - 1.3%			
Registered Investment Companies - 1.3%			
Dreyfus Institutional Preferred Government Plus			
Money Market Fund, Institutional Shares			
(cost \$15,494,902)	5.44	15,494,902 ^e	15,494,902
Total Investments (cost \$795,241,476)		101.2%	1,212,268,135
Liabilities, Less Cash and Receivables		(1.2%)	(14,916,865)
Net Assets		100.0%	1,197,351,270

ETF—Exchange-Traded Fund

REIT—Real Estate Investment Trust

^a Non-income producing security.^b Security, or portion thereof, on loan. At July 31, 2024, the value of the fund's securities on loan was \$91,366,138 and the value of the collateral was \$92,849,346, consisting of cash collateral of \$15,494,902 and U.S. Government & Agency securities valued at \$77,354,444. In addition, the value of collateral may include pending sales that are also on loan.^c Investment in real estate investment trust within the United States.^d The fund held Level 3 securities at July 31, 2024. These securities were valued at \$0 or .0% of net assets.^e Investment in affiliated issuer. The investment objective of this investment company is publicly available and can be found within the investment company's prospectus.

Futures					
Description	Number of Contracts	Expiration	Notional Value (\$)	Market Value (\$)	Unrealized Appreciation (\$)
Futures Long					
E-mini Russell 2000	54	9/20/2024	5,480,358	6,137,100	656,742
Gross Unrealized Appreciation					656,742

See notes to financial statements.