

STATEMENT OF INVESTMENTS

BNY Mellon Investment Portfolios, Small Cap Stock Index Portfolio

September 30, 2024 (Unaudited)

Description	Shares	Value (\$)
Common Stocks - 99.4%		
Automobiles & Components - 1.6%		
Adient PLC	37,717 ^a	851,273
American Axle & Manufacturing Holdings, Inc.	52,642 ^a	325,328
Dana, Inc.	56,433	595,932
Dorman Products, Inc.	11,858 ^a	1,341,377
Fox Factory Holding Corp.	18,167 ^a	753,931
Gentherm, Inc.	13,671 ^a	636,385
LCI Industries	10,854	1,308,341
Patrick Industries, Inc.	9,716	1,383,267
Phinia, Inc.	19,046	876,687
Standard Motor Products, Inc.	8,512	282,598
Winnebago Industries, Inc.	12,674 ^b	736,486
XPEL, Inc.	9,855 ^{a,b}	427,411
		9,519,016
Banks - 9.3%		
Ameris Bancorp	28,116	1,754,157
Atlantic Union Bankshares Corp.	39,027	1,470,147
Axos Financial, Inc.	23,497 ^a	1,477,491
Banc of California, Inc.	59,949	883,049
BancFirst Corp.	8,449	889,257
Bank of Hawaii Corp.	17,261	1,083,473
BankUnited, Inc.	32,508	1,184,592
Banner Corp.	14,535	865,705
Berkshire Hills Bancorp, Inc.	18,379	494,946
Brookline Bancorp, Inc.	38,713	390,614
Capitol Federal Financial, Inc.	53,113	310,180
Cathay General Bancorp	30,708	1,318,909
Central Pacific Financial Corp.	11,534	340,368
City Holding Co.	6,418	753,409
Comerica, Inc.	57,638	3,453,093
Community Financial System, Inc.	22,833	1,325,912
Customers Bancorp, Inc.	12,694 ^a	589,636
CVB Financial Corp.	57,073	1,017,041
Dime Community Bancshares, Inc.	14,671	422,525
Eagle Bancorp, Inc.	12,467	281,505
FB Financial Corp.	15,273	716,762
First Bancorp./Puerto Rico	70,743	1,497,629
First Bancorp./Southern Pines NC	17,990	748,204
First Commonwealth Financial Corp.	44,354	760,671
First Financial Bancorp	41,566	1,048,710
First Hawaiian, Inc.	55,613	1,287,441
Fulton Financial Corp.	79,020	1,432,633
Hanmi Financial Corp.	12,704	236,294
Heritage Financial Corp.	14,987	326,267

STATEMENT OF INVESTMENTS (Unaudited) (continued)

Description	Shares	Value (\$)
Common Stocks - 99.4% (continued)		
Banks - 9.3% (continued)		
Hilltop Holdings, Inc.	20,028	644,101
Hope Bancorp, Inc.	52,645	661,221
Independent Bank Corp.	18,494	1,093,550
Independent Bank Group, Inc.	15,691	904,743
Lakeland Financial Corp.	11,128	724,655
National Bank Holdings Corp., Cl. A	16,490	694,229
NBT Bancorp, Inc.	20,528	907,953
Northwest Bancshares, Inc.	55,188	738,415
OFG Bancorp	20,296	911,696
Pacific Premier Bancorp, Inc.	41,995	1,056,594
Park National Corp.	6,164	1,035,429
Pathward Financial, Inc.	10,878	718,057
Preferred Bank	5,452	437,523
Provident Financial Services, Inc.	56,773	1,053,707
Renasant Corp.	27,521	894,433
S&T Bancorp, Inc.	16,720	701,738
Seacoast Banking Corp. of Florida	35,763	953,084
ServisFirst Bancshares, Inc.	21,810	1,754,615
Simmons First National Corp., Cl. A	54,649	1,177,139
Southside Bancshares, Inc.	12,425	415,368
Stellar Bancorp, Inc.	20,814	538,874
The Bancorp, Inc.	21,296 ^a	1,139,336
Tompkins Financial Corp.	5,528	319,463
Triumph Financial, Inc.	9,327 ^a	741,870
TrustCo Bank Corp.	8,402	277,854
Trustmark Corp.	26,655	848,162
United Community Banks, Inc.	51,880	1,508,670
Veritex Holdings, Inc.	23,795	626,284
WaFd, Inc.	34,887	1,215,812
Westamerica Bancorporation	11,493	567,984
WSFS Financial Corp.	25,262	1,288,109
		54,911,288
Capital Goods - 11.7%		
AAR Corp.	15,293 ^a	999,551
AeroVironment, Inc.	12,182 ^a	2,442,491
Air Lease Corp.	45,055	2,040,541
Alamo Group, Inc.	4,522	814,548
Albany International Corp., Cl. A	13,275	1,179,484
American Woodmark Corp.	6,806 ^a	636,021
Apogee Enterprises, Inc.	9,199	644,068
Arcosa, Inc.	20,923	1,982,664
Armstrong World Industries, Inc.	19,000	2,497,170
Astec Industries, Inc.	9,576	305,857
AZZ, Inc.	13,003	1,074,178
Barnes Group, Inc.	19,907	804,442

Description	Shares	Value (\$)
Common Stocks - 99.4% (continued)		
Capital Goods - 11.7% (continued)		
Boise Cascade Co.	16,927	2,386,368
CSW Industrials, Inc.	7,178	2,629,947
DNOW, Inc.	46,337 ^a	599,137
DXP Enterprises, Inc.	5,775 ^a	308,154
Dycom Industries, Inc.	12,650 ^a	2,493,315
Enerpac Tool Group Corp.	23,637	990,154
EnPro, Inc.	8,964	1,453,782
ESCO Technologies, Inc.	11,207	1,445,479
Federal Signal Corp.	26,585	2,484,634
Franklin Electric Co., Inc.	16,832	1,764,330
Gates Industrial Corp. PLC	98,118 ^a	1,721,971
Gibraltar Industries, Inc.	13,291 ^a	929,440
GMS, Inc.	17,257 ^a	1,562,967
Granite Construction, Inc.	19,002	1,506,479
Griffon Corp.	17,729	1,241,030
Hayward Holdings, Inc.	61,605 ^a	945,021
Hillenbrand, Inc.	30,550	849,290
Insteel Industries, Inc.	8,529	265,167
John Bean Technologies Corp.	13,845 ^b	1,363,871
Kennametal, Inc.	33,919	879,520
Lindsay Corp.	4,749	591,915
Masterbrand, Inc.	55,349 ^a	1,026,170
Mercury Systems, Inc.	21,987 ^a	813,519
Moog, Inc., Cl. A	12,367	2,498,381
Mueller Industries, Inc.	48,856	3,620,230
MYR Group, Inc.	7,189 ^a	734,931
National Presto Industries, Inc.	2,373	178,307
Powell Industries, Inc.	4,035 ^b	895,730
Proto Labs, Inc.	10,761 ^a	316,051
Quanex Building Products Corp.	20,500	568,875
Resideo Technologies, Inc.	63,710 ^a	1,283,119
Rush Enterprises, Inc., Cl. A	26,955	1,424,033
SPX Technologies, Inc.	19,926 ^a	3,177,400
Standex International Corp.	5,013	916,276
Sunrun, Inc.	97,188 ^a	1,755,215
Tennant Co.	8,236	790,985
The Greenbrier Companies, Inc.	13,549	689,509
Titan International, Inc.	19,885 ^{a,b}	161,665
Trinity Industries, Inc.	35,831	1,248,352
Triumph Group, Inc.	33,279 ^a	428,966
Vicor Corp.	9,871 ^a	415,569
Wabash National Corp.	19,180	368,064
Zurn Elkay Water Solutions Corp.	61,892 ^b	2,224,399
		69,368,732

STATEMENT OF INVESTMENTS (Unaudited) (continued)

Description	Shares	Value (\$)
Common Stocks - 99.4% (continued)		
Commercial & Professional Services - 3.4%		
ABM Industries, Inc.	27,270	1,438,765
Brady Corp., Cl. A	19,100	1,463,633
CoreCivic, Inc.	47,987 ^a	607,036
CSG Systems International, Inc.	12,300	598,395
Deluxe Corp.	19,207	374,344
Enviri Corp.	34,799 ^a	359,822
Healthcare Services Group, Inc.	31,845 ^a	355,709
Heidrick & Struggles International, Inc.	8,791	341,618
HNI Corp.	20,517	1,104,635
Interface, Inc.	25,477	483,299
Kelly Services, Inc., Cl. A	13,877	297,107
Korn Ferry	22,963	1,727,736
Liquidity Services, Inc.	9,177 ^a	209,236
Matthews International Corp., Cl. A	13,794	320,021
MillerKnoll, Inc.	30,390	752,456
NV5 Global, Inc.	5,701 ^a	532,929
Openlane, Inc.	47,286 ^a	798,188
Pitney Bowes, Inc.	67,707	482,751
Robert Half, Inc.	44,434	2,995,296
The GEO Group, Inc.	58,511 ^a	751,866
UniFirst Corp.	6,539	1,298,972
Verra Mobility Corp.	71,606 ^a	1,991,363
Vestis Corp.	49,779	741,707
Viad Corp.	9,068 ^a	324,906
		20,351,790
Consumer Discretionary Distribution & Retail - 4.6%		
Academy Sports & Outdoors, Inc.	31,407	1,832,913
Advance Auto Parts, Inc.	25,930 ^b	1,011,011
American Eagle Outfitters, Inc.	77,831	1,742,636
Asbury Automotive Group, Inc.	8,707 ^a	2,077,403
Bath & Body Works, Inc.	93,082	2,971,177
Boot Barn Holdings, Inc.	13,276 ^a	2,220,809
Caleres, Inc.	15,292	505,401
Etsy, Inc.	47,725 ^a	2,650,169
Foot Locker, Inc.	35,840	926,106
Group 1 Automotive, Inc.	5,696	2,181,796
Guess?, Inc.	11,795	237,433
Kohl's Corp.	48,428 ^b	1,021,831
Leslie's, Inc.	82,459 ^a	260,570
MarineMax, Inc.	8,607 ^a	303,569
Monro, Inc.	12,817 ^b	369,899
National Vision Holdings, Inc.	33,574 ^a	366,292
Sally Beauty Holdings, Inc.	44,762 ^a	607,420
Shoe Carnival, Inc.	7,765	340,495
Signet Jewelers Ltd.	19,412 ^b	2,002,154

Description	Shares	Value (\$)
Common Stocks - 99.4% (continued)		
Consumer Discretionary Distribution & Retail - 4.6% (continued)		
Sonic Automotive, Inc., Cl. A	6,173	360,997
The Buckle, Inc.	12,731	559,782
The ODP Corp.	14,044 ^a	417,809
Upbound Group, Inc.	21,167	677,132
Urban Outfitters, Inc.	24,829 ^a	951,199
Victoria's Secret & Co.	34,063 ^{a,b}	875,419
		27,471,422
Consumer Durables & Apparel - 5.2%		
Cavco Industries, Inc.	3,572 ^a	1,529,673
Century Communities, Inc.	11,770	1,212,075
Ethan Allen Interiors, Inc.	9,828	313,415
G-III Apparel Group Ltd.	17,252 ^a	526,531
Green Brick Partners, Inc.	13,300 ^a	1,110,816
Hanesbrands, Inc.	153,067 ^{a,b}	1,125,042
Helen of Troy Ltd.	9,907 ^a	612,748
Installed Building Products, Inc.	10,132	2,495,208
Kontoor Brands, Inc.	21,809	1,783,540
La-Z-Boy, Inc.	18,348	787,680
Leggett & Platt, Inc.	58,443	795,994
LGI Homes, Inc.	9,010 ^a	1,067,865
M/I Homes, Inc.	11,931 ^a	2,044,496
Meritage Homes Corp.	15,791	3,238,260
Newell Brands, Inc.	180,774	1,388,344
Oxford Industries, Inc.	6,448 ^b	559,428
Sonos, Inc.	52,688 ^a	647,536
Steven Madden Ltd.	31,213	1,529,125
Sturm Ruger & Co., Inc.	7,410	308,849
Topgolf Callaway Brands Corp.	61,259 ^a	672,624
Tri Pointe Homes, Inc.	40,716 ^a	1,844,842
VF Corp.	143,839 ^b	2,869,588
Vista Outdoor, Inc.	25,438 ^a	996,661
Wolverine World Wide, Inc.	34,753 ^b	605,397
Worthington Enterprises, Inc.	13,547	561,523
		30,627,260
Consumer Services - 3.0%		
Adtalem Global Education, Inc.	16,396 ^a	1,237,570
BJ's Restaurants, Inc.	10,111 ^a	329,214
Bloomin' Brands, Inc.	33,078	546,779
Brinker International, Inc.	19,358 ^a	1,481,468
Chuy's Holdings, Inc.	7,173 ^a	268,270
Cracker Barrel Old Country Store, Inc.	9,701 ^b	439,940
Dave & Buster's Entertainment, Inc.	13,816 ^a	470,435
Frontdoor, Inc.	33,279 ^a	1,597,059
Golden Entertainment, Inc.	9,157	291,101
Jack in the Box, Inc.	8,359 ^b	389,028

STATEMENT OF INVESTMENTS (Unaudited) (continued)

Description	Shares	Value (\$)
Common Stocks - 99.4% (continued)		
Consumer Services - 3.0% (continued)		
Mister Car Wash, Inc.	38,485 ^{a,b}	250,537
Monarch Casino & Resort, Inc.	5,584	442,644
Papa John's International, Inc.	14,198	764,846
Penn Entertainment, Inc.	65,069 ^{a,b}	1,227,201
Perdoceo Education Corp.	26,912	598,523
Sabre Corp.	164,398 ^{a,b}	603,341
Shake Shack, Inc., Cl. A	17,383 ^a	1,794,099
Six Flags Entertainment Corp.	40,491	1,632,192
Strategic Education, Inc.	10,592	980,290
Stride, Inc.	18,495 ^{a,b}	1,577,808
The Cheesecake Factory, Inc.	20,406 ^b	827,463
		17,749,808
Consumer Staples Distribution & Retail - .7%		
Grocery Outlet Holding Corp.	42,663 ^a	748,736
PriceSmart, Inc.	10,713	983,239
SpartanNash Co.	14,617	327,567
The Andersons, Inc.	13,875	695,693
The Chefs' Warehouse, Inc.	15,128 ^a	635,527
United Natural Foods, Inc.	25,707 ^a	432,392
		3,823,154
Energy - 4.4%		
Archrock, Inc.	73,315	1,483,896
Bristow Group, Inc.	10,508 ^a	364,523
Cactus, Inc., Cl. A	28,442 ^b	1,697,134
California Resources Corp.	30,225	1,585,906
Comstock Resources, Inc.	39,557 ^b	440,269
CONSOL Energy, Inc.	11,638	1,217,917
Core Laboratories, Inc.	20,096 ^b	372,379
CVR Energy, Inc.	14,932 ^b	343,884
Dorian LPG Ltd.	15,591	536,642
Green Plains, Inc.	27,959 ^a	378,565
Helix Energy Solutions Group, Inc.	62,094 ^a	689,243
Helmerich & Payne, Inc.	42,990 ^b	1,307,756
Innovex International, Inc.	15,867 ^a	232,928
Liberty Energy, Inc.	71,825	1,371,139
Magnolia Oil & Gas Corp., Cl. A	81,455 ^b	1,989,131
Nabors Industries Ltd.	3,700 ^a	238,539
Northern Oil & Gas, Inc.	43,336	1,534,528
Oceaneering International, Inc.	44,208 ^a	1,099,453
Par Pacific Holdings, Inc.	24,334 ^a	428,278
Patterson-UTI Energy, Inc.	155,358	1,188,489
Peabody Energy Corp.	54,697 ^b	1,451,658
ProPetro Holding Corp.	35,076 ^a	268,682
REX American Resources Corp.	6,443 ^a	298,246
RPC, Inc.	34,980	222,473

Description	Shares	Value (\$)
Common Stocks - 99.4% (continued)		
Energy - 4.4% (continued)		
SM Energy Co.	49,115	1,963,127
Talos Energy, Inc.	54,386 ^a	562,895
Tidewater, Inc.	21,008 ^a	1,508,164
Vital Energy, Inc.	11,556 ^a	310,856
World Kinect Corp.	25,836	798,591
		25,885,291
Equity Real Estate Investment Trusts - 6.8%		
Acadia Realty Trust	45,711 ^c	1,073,294
Alexander & Baldwin, Inc.	31,613 ^c	606,970
American Assets Trust, Inc.	20,747 ^c	554,360
Apple Hospitality REIT, Inc.	97,355 ^c	1,445,722
Armada Hoffer Properties, Inc.	28,726 ^c	311,103
Brandywine Realty Trust	73,957 ^c	402,326
CareTrust REIT, Inc.	66,938 ^c	2,065,707
Centerspace	6,536 ^c	460,592
DiamondRock Hospitality Co.	87,140 ^c	760,732
Douglas Emmett, Inc.	72,765 ^{b,c}	1,278,481
Easterly Government Properties, Inc.	42,093 ^{b,c}	571,623
Elme Communities	38,277 ^c	673,292
Essential Properties Realty Trust, Inc.	76,287 ^{b,c}	2,605,201
Four Corners Property Trust, Inc.	40,245 ^c	1,179,581
Getty Realty Corp.	21,380 ^c	680,098
Global Net Lease, Inc.	86,276 ^{b,c}	726,444
Highwoods Properties, Inc.	46,082 ^{b,c}	1,544,208
Hudson Pacific Properties, Inc.	61,089 ^c	292,005
Innovative Industrial Properties, Inc.	12,122 ^{b,c}	1,631,621
JBG SMITH Properties	37,357 ^c	653,000
LTC Properties, Inc.	18,836 ^c	691,093
LXP Industrial Trust	127,805 ^c	1,284,440
Medical Properties Trust, Inc.	255,959 ^{b,c}	1,497,360
NexPoint Residential Trust, Inc.	9,635 ^c	424,036
Outfront Media, Inc.	59,943 ^c	1,101,752
Pebblebrook Hotel Trust	52,509 ^c	694,694
Phillips Edison & Co., Inc.	53,121 ^c	2,003,193
Retail Opportunity Investments Corp.	55,410 ^c	871,599
Safehold, Inc.	19,820 ^{b,c}	519,879
Saul Centers, Inc.	5,369 ^c	225,283
Service Properties Trust	75,437 ^{b,c}	343,993
SITE Centers Corp.	20,370 ^c	1,232,385
SL Green Realty Corp.	27,767 ^c	1,932,861
Summit Hotel Properties, Inc.	49,047 ^c	336,462
Sunstone Hotel Investors, Inc.	88,430 ^c	912,598
Tanger, Inc.	47,523 ^c	1,576,813
The Macerich Company	92,360 ^c	1,684,646
Uniti Group, Inc.	106,117 ^{b,c}	598,500

STATEMENT OF INVESTMENTS (Unaudited) (continued)

Description	Shares	Value (\$)
Common Stocks - 99.4% (continued)		
Equity Real Estate Investment Trusts - 6.8% (continued)		
Universal Health Realty Income Trust	5,638 ^c	257,939
Urban Edge Properties	52,660 ^c	1,126,397
Veris Residential, Inc.	35,118 ^c	627,208
Whitestone REIT	19,302 ^c	261,156
Xenia Hotels & Resorts, Inc.	44,436 ^c	656,320
		40,376,967
Financial Services - 7.2%		
Apollo Commercial Real Estate Finance, Inc.	55,414 ^{b,c}	509,255
Arbor Realty Trust, Inc.	81,931 ^{b,c}	1,274,846
ARMOUR Residential REIT, Inc.	21,250 ^{b,c}	433,500
Artisan Partners Asset Management, Inc., Cl. A	30,337	1,314,199
BGC Group, Inc., Cl. A	164,491	1,510,027
Blackstone Mortgage Trust, Inc., Cl. A	75,389 ^{b,c}	1,433,145
Bread Financial Holdings, Inc.	21,611	1,028,251
Brightsphere Investment Group, Inc.	12,067	306,502
Cohen & Steers, Inc.	11,641 ^b	1,116,954
Donnelley Financial Solutions, Inc.	11,554 ^a	760,600
Ellington Financial, Inc.	37,444 ^{b,c}	482,653
Encore Capital Group, Inc.	10,293 ^a	486,550
Enova International, Inc.	11,482 ^a	962,077
EVERTEC, Inc.	27,837	943,396
EZCORP, Inc., Cl. A	22,301 ^a	249,994
Franklin BSP Realty Trust, Inc.	35,615 ^c	465,132
Green Dot Corp., Cl. A	23,261 ^a	272,386
HA Sustainable Infrastructure Capital, Inc.	50,638 ^b	1,745,492
Jackson Financial, Inc., Cl. A	32,673	2,980,758
KKR Real Estate Finance Trust, Inc.	25,612 ^c	316,308
Moelis & Co., Cl. A	30,584	2,095,310
Mr. Cooper Group, Inc.	28,004 ^a	2,581,409
Navient Corp.	34,139	532,227
NCR Atleos Corp.	30,864 ^a	880,550
New York Mortgage Trust, Inc.	36,825 ^c	233,102
NMI Holdings, Inc.	34,011 ^a	1,400,913
Payoneer Global, Inc.	110,129 ^a	829,271
PennyMac Mortgage Investment Trust	37,735 ^{b,c}	538,101
Piper Sandler Cos.	6,880	1,952,613
PJT Partners, Inc., Cl. A	10,306 ^b	1,374,202
PRA Group, Inc.	17,160 ^a	383,698
PROG Holdings, Inc.	18,424	893,380
Radian Group, Inc.	65,299	2,265,222
Ready Capital Corp.	72,154 ^{b,c}	550,535
Redwood Trust, Inc.	57,672 ^{b,c}	445,805
StepStone Group, Inc., Cl. A	27,227	1,547,310
StoneX Group, Inc.	12,002 ^a	982,724
Two Harbors Investment Corp.	44,814 ^{b,c}	622,018

Description	Shares	Value (\$)
Common Stocks - 99.4% (continued)		
Financial Services - 7.2% (continued)		
Virtu Financial, Inc., Cl. A	35,590	1,084,071
Virtus Investment Partners, Inc.	2,893	605,939
Walker & Dunlop, Inc.	13,945	1,584,013
WisdomTree, Inc.	51,455	514,035
World Acceptance Corp.	1,306 ^a	154,082
		42,642,555
Food, Beverage & Tobacco - 1.6%		
B&G Foods, Inc.	34,117	302,959
Cal-Maine Foods, Inc.	17,694	1,324,219
Fresh Del Monte Produce, Inc.	14,604	431,402
J&J Snack Foods Corp.	6,763	1,164,048
John B. Sanfilippo & Son, Inc.	3,934	371,016
MGP Ingredients, Inc.	6,168	513,486
National Beverage Corp.	9,908	465,082
The Hain Celestial Group, Inc.	37,782 ^a	326,059
The Simply Good Foods Company	39,636 ^a	1,378,144
Tootsie Roll Industries, Inc.	7,218	223,541
TreeHouse Foods, Inc.	20,318 ^a	852,950
Universal Corp.	10,760	571,464
Vector Group Ltd.	58,790	877,147
WK Kellogg Co.	28,328 ^b	484,692
		9,286,209
Health Care Equipment & Services - 6.7%		
AdaptHealth Corp.	45,867 ^a	515,086
Addus HomeCare Corp.	7,793 ^a	1,036,703
AMN Healthcare Services, Inc.	16,522 ^{a,b}	700,368
Artivion, Inc.	16,468 ^a	438,378
Astrana Health, Inc.	18,094 ^a	1,048,366
Avanos Medical, Inc.	20,051 ^a	481,826
Certara, Inc.	47,626 ^a	557,700
CONMED Corp.	13,405	964,088
CorVel Corp.	3,950 ^a	1,291,216
Cross Country Healthcare, Inc.	15,007 ^a	201,694
Embecta Corp.	25,929	365,599
Fulgent Genetics, Inc.	9,142 ^a	198,656
Glaukos Corp.	23,882 ^a	3,111,347
HealthStream, Inc.	10,407	300,138
ICU Medical, Inc.	10,610 ^a	1,933,354
Inari Medical, Inc.	21,809 ^a	899,403
Inspire Medical Systems, Inc.	12,956 ^a	2,734,364
Integer Holdings Corp.	14,348 ^a	1,865,240
Integra LifeSciences Holdings Corp.	29,029 ^a	527,457
LeMaitre Vascular, Inc.	8,764	814,088
Merit Medical Systems, Inc.	25,003 ^a	2,471,047
National HealthCare Corp.	5,386	677,397

STATEMENT OF INVESTMENTS (Unaudited) (continued)

Description	Shares	Value (\$)
Common Stocks - 99.4% (continued)		
Health Care Equipment & Services - 6.7% (continued)		
NeoGenomics, Inc.	55,791 ^a	822,917
Omniceil, Inc.	20,002 ^a	872,087
Owens & Minor, Inc.	32,155 ^a	504,512
Patterson Cos., Inc.	34,104	744,831
Pediatric Medical Group, Inc.	35,642 ^a	413,091
Premier, Inc., Cl. A	45,558 ^b	911,160
Privia Health Group, Inc.	43,127 ^a	785,343
Progyny, Inc.	34,088 ^a	571,315
QuidelOrtho Corp.	25,124 ^a	1,145,654
RadNet, Inc.	27,914 ^a	1,936,952
Schrodinger, Inc.	24,143 ^{a,b}	447,853
Select Medical Holdings Corp.	45,790	1,596,697
Simulations Plus, Inc.	6,713 ^b	214,950
STAAR Surgical Co.	21,393 ^a	794,750
Tandem Diabetes Care, Inc.	28,442 ^a	1,206,225
TransMedics Group, Inc.	14,531 ^a	2,281,367
U.S. Physical Therapy, Inc.	6,581	556,950
UFP Technologies, Inc.	3,097 ^{a,b}	980,820
		39,920,989
Household & Personal Products - .9%		
Central Garden & Pet Co.	3,838 ^{a,b}	139,972
Central Garden & Pet Co., Cl. A	22,118 ^a	694,505
Edgewell Personal Care Co.	21,467	780,111
Energizer Holdings, Inc.	28,361	900,745
Inter Parfums, Inc.	7,805	1,010,591
USANA Health Sciences, Inc.	5,120 ^a	194,150
WD-40 Co.	5,893	1,519,687
		5,239,761
Insurance - 2.3%		
Ambac Financial Group, Inc.	19,932 ^a	223,438
AMERISAFE, Inc.	8,263	399,351
Assured Guaranty Ltd.	21,166	1,683,120
Employers Holdings, Inc.	10,766	516,445
Genworth Financial, Inc.	187,912 ^a	1,287,197
Goosehead Insurance, Inc., Cl. A	10,532 ^a	940,508
HCI Group, Inc.	3,666 ^b	392,482
Horace Mann Educators Corp.	17,777	621,306
Lincoln National Corp.	73,985	2,331,267
Mercury General Corp.	11,569	728,616
Palomar Holdings, Inc.	11,250 ^a	1,065,038
ProAssurance Corp.	21,913 ^a	329,572
Safety Insurance Group, Inc.	6,234	509,817
SiriusPoint Ltd.	42,084 ^a	603,485
Stewart Information Services Corp.	12,074	902,411
Trupanion, Inc.	14,503 ^a	608,836

Description	Shares	Value (\$)
Common Stocks - 99.4% (continued)		
Insurance - 2.3% (continued)		
United Fire Group, Inc.	8,860	185,440
		13,328,329
Materials - 5.5%		
AdvanSix, Inc.	12,038	365,714
Alpha Metallurgical Resources, Inc.	4,756 ^a	1,123,272
Arch Resources, Inc.	7,868 ^b	1,087,043
ATI, Inc.	54,115 ^a	3,620,835
Balchem Corp.	13,948 ^a	2,454,848
Carpenter Technology Corp.	21,717	3,465,599
Century Aluminum Co.	22,638 ^a	367,415
Clearwater Paper Corp.	7,020 ^a	200,351
H.B. Fuller Co.	23,691	1,880,592
Hawkins, Inc.	8,280	1,055,452
Haynes International, Inc.	5,389	320,861
Ingevity Corp.	15,761 ^a	614,679
Innospec, Inc.	10,613	1,200,224
Kaiser Aluminum Corp.	7,074	513,006
Koppers Holdings, Inc.	8,964	327,455
Materion Corp.	9,007	1,007,523
Mativ Holdings, Inc.	22,935	389,666
Metallus, Inc.	16,405 ^a	243,286
Minerals Technologies, Inc.	14,011	1,082,070
MP Materials Corp.	52,967 ^a	934,868
Myers Industries, Inc.	15,462	213,685
O-I Glass, Inc.	67,807 ^a	889,628
Quaker Chemical Corp.	5,841	984,150
Sealed Air Corp.	62,511	2,269,149
Sensient Technologies Corp.	18,437	1,479,016
Stepan Co.	9,214	711,782
SunCoke Energy, Inc.	36,634	317,983
Sylvamo Corp.	14,997	1,287,492
Warrior Met Coal, Inc.	22,755	1,454,045
Worthington Steel, Inc.	15,034	511,306
		32,372,995
Media & Entertainment - 2.4%		
Cable One, Inc.	1,975 ^b	690,835
CarGurus, Inc.	38,024 ^a	1,141,861
Cars.com, Inc.	26,653 ^a	446,704
Cinemark Holdings, Inc.	46,441 ^a	1,292,917
EchoStar Corp., Cl. A	52,473 ^{a,b}	1,302,380
IAC, Inc.	30,795 ^a	1,657,387
John Wiley & Sons, Inc., Cl. A	17,970	867,053
Madison Square Garden Sports Corp.	7,138 ^a	1,486,560
QuinStreet, Inc.	23,211 ^a	444,026
Scholastic Corp.	10,946	350,381

STATEMENT OF INVESTMENTS (Unaudited) (continued)

Description	Shares	Value (\$)
Common Stocks - 99.4% (continued)		
Media & Entertainment - 2.4% (continued)		
Shutterstock, Inc.	10,310 ^b	364,665
TechTarget, Inc.	11,165 ^a	272,984
TEGNA, Inc.	71,489	1,128,096
Thryv Holdings, Inc.	13,954 ^a	240,427
TripAdvisor, Inc.	47,398 ^a	686,797
Yelp, Inc.	28,391 ^a	995,956
Ziff Davis, Inc.	19,417 ^a	944,831
		14,313,860
Pharmaceuticals, Biotechnology & Life Sciences - 4.3%		
ADMA Biologics, Inc.	101,212 ^a	2,023,228
Alkermes PLC	71,529 ^a	2,002,097
Amphastar Pharmaceuticals, Inc.	16,510 ^{a,b}	801,230
ANI Pharmaceuticals, Inc.	7,189 ^a	428,896
Arcus Biosciences, Inc.	23,066 ^a	352,679
BioLife Solutions, Inc.	15,632 ^a	391,425
Catalyst Pharmaceuticals, Inc.	48,510 ^a	964,379
Collegium Pharmaceutical, Inc.	14,027 ^a	542,003
Corcept Therapeutics, Inc.	39,762 ^{a,b}	1,840,185
Cytek Biosciences, Inc.	43,275 ^a	239,744
Dynavax Technologies Corp.	53,136 ^{a,b}	591,935
Fortrea Holdings, Inc.	38,965 ^{a,b}	779,300
Harmony Biosciences Holdings, Inc.	13,121 ^a	524,840
Innoviva, Inc.	23,971 ^a	462,880
Ironwood Pharmaceuticals, Inc.	62,680 ^a	258,242
Krystal Biotech, Inc.	10,993 ^{a,b}	2,001,056
Ligand Pharmaceuticals, Inc.	7,931 ^a	793,814
Mesa Laboratories, Inc.	2,309	299,847
Myriad Genetics, Inc.	39,500 ^a	1,081,905
Organon & Co.	110,388	2,111,722
Pacira Biosciences, Inc.	19,343 ^a	291,112
Phibro Animal Health Corp., Cl. A	9,320	209,886
Prestige Consumer Healthcare, Inc.	21,532 ^a	1,552,457
Protagonist Therapeutics, Inc.	24,968 ^a	1,123,560
REGENXBIO, Inc.	20,546 ^a	215,528
Supernus Pharmaceuticals, Inc.	23,958 ^a	747,010
TG Therapeutics, Inc.	57,929 ^{a,b}	1,354,959
Vericel Corp.	21,342 ^a	901,700
Vir Biotechnology, Inc.	38,873 ^a	291,159
Xencor, Inc.	26,894 ^a	540,838
		25,719,616
Real Estate Management & Development - .7%		
Cushman & Wakefield PLC	99,431 ^a	1,355,245
eXp World Holdings, Inc.	36,732 ^b	517,554
Kennedy-Wilson Holdings, Inc.	51,380	567,749
Marcus & Millichap, Inc.	10,491	415,758

Description	Shares	Value (\$)
Common Stocks - 99.4% (continued)		
Real Estate Management & Development - .7% (continued)		
The St. Joe Company	16,447	959,025
		3,815,331
Semiconductors & Semiconductor Equipment - 2.8%		
Alpha & Omega Semiconductor Ltd.	10,036 ^a	372,536
Axcelis Technologies, Inc.	14,192 ^a	1,488,031
CEVA, Inc.	9,611 ^a	232,106
Cohu, Inc.	19,469 ^a	500,353
Diodes, Inc.	20,177 ^a	1,293,144
FormFactor, Inc.	33,048 ^a	1,520,208
Ichor Holdings Ltd.	14,695 ^a	467,448
Impinj, Inc.	9,891 ^a	2,141,599
Kulicke & Soffa Industries, Inc.	23,157	1,045,075
MaxLinear, Inc.	33,254 ^a	481,518
PDF Solutions, Inc.	13,271 ^a	420,425
Photronics, Inc.	27,557 ^a	682,311
Semtech Corp.	32,611 ^a	1,489,018
SiTime Corp.	8,145 ^{a,b}	1,396,949
SMART Global Holdings, Inc.	22,631 ^{a,b}	474,119
SolarEdge Technologies, Inc.	24,724 ^{a,b}	566,427
Ultra Clean Holdings, Inc.	18,939 ^a	756,234
Veeco Instruments, Inc.	24,752 ^a	820,034
Wolfspeed, Inc.	54,637 ^a	529,979
		16,677,514
Software & Services - 4.6%		
A10 Networks, Inc.	31,322	452,290
ACI Worldwide, Inc.	44,937 ^a	2,287,293
Adeia, Inc.	46,878	558,317
Agilysys, Inc.	9,670 ^a	1,053,740
Alarm.com Holdings, Inc.	21,406 ^a	1,170,266
BlackLine, Inc.	22,424 ^a	1,236,459
Box, Inc., Cl. A	63,197 ^a	2,068,438
Clear Secure, Inc., Cl. A	40,051	1,327,290
DigitalOcean Holdings, Inc.	27,487 ^{a,b}	1,110,200
DoubleVerify Holdings, Inc.	61,375 ^a	1,033,555
DXC Technology Co.	78,604 ^{a,b}	1,631,033
Envestnet, Inc.	21,838 ^a	1,367,496
InterDigital, Inc.	10,967 ^b	1,553,256
Liveramp Holdings, Inc.	28,452 ^a	705,041
MARA Holdings, Inc.	128,019 ^{a,b}	2,076,468
N-Able, Inc.	30,613 ^a	399,806
NCR Voyix Corp.	63,168 ^a	857,190
Perficient, Inc.	15,281 ^a	1,153,410
Progress Software Corp.	18,549	1,249,646
SolarWinds Corp.	23,457 ^a	306,114
Sprinklr, Inc., Cl. A	50,180 ^a	387,891

STATEMENT OF INVESTMENTS (Unaudited) (continued)

Description	Shares	Value (\$)
Common Stocks - 99.4% (continued)		
Software & Services - 4.6% (continued)		
SPS Commerce, Inc.	16,128 ^a	3,131,574
		27,116,773
Technology Hardware & Equipment - 4.3%		
Advanced Energy Industries, Inc.	16,395	1,725,410
Arlo Technologies, Inc.	42,440 ^a	513,948
Badger Meter, Inc.	12,786	2,792,590
Benchmark Electronics, Inc.	15,718	696,622
Calix, Inc.	25,485 ^a	988,563
Corsair Gaming, Inc.	20,533 ^a	142,910
CTS Corp.	13,273	642,148
Digi International, Inc.	15,858 ^a	436,571
ePlus, Inc.	11,577 ^a	1,138,482
Extreme Networks, Inc.	56,712 ^a	852,381
Harmonic, Inc.	50,580 ^a	736,951
Insight Enterprises, Inc.	12,186 ^{a,b}	2,624,743
Itron, Inc.	19,551 ^a	2,088,242
Knowles Corp.	37,235 ^a	671,347
NETSCOUT Systems, Inc.	31,105 ^a	676,534
OSI Systems, Inc.	6,899 ^{a,b}	1,047,475
PC Connection, Inc.	5,346	403,249
Plexus Corp.	11,841 ^a	1,618,783
Rogers Corp.	7,380 ^a	834,014
Sanmina Corp.	23,762 ^a	1,626,509
ScanSource, Inc.	9,956 ^a	478,187
TTM Technologies, Inc.	44,385 ^a	810,026
Viasat, Inc.	36,620 ^{a,b}	437,243
Viavi Solutions, Inc.	96,566 ^a	871,025
Xerox Holdings Corp.	48,906 ^b	507,644
		25,361,597
Telecommunication Services - 1.0%		
Cogent Communications Holdings, Inc.	18,329 ^b	1,391,538
Consolidated Communications Holdings, Inc.	34,064 ^a	158,057
Gogo, Inc.	27,410 ^a	196,804
Lumen Technologies, Inc.	441,989 ^a	3,138,122
Shenandoah Telecommunications Co.	20,005 ^a	282,271
Telephone & Data Systems, Inc.	42,392	985,614
		6,152,406
Transportation - 2.4%		
Alaska Air Group, Inc.	54,313 ^a	2,455,491
Allegiant Travel Co.	6,092 ^b	335,426
ArcBest Corp.	10,289	1,115,842
Forward Air Corp.	8,343 ^b	295,342
Heartland Express, Inc.	18,198	223,471
Hertz Global Holdings, Inc.	53,608 ^{a,b}	176,906
Hub Group, Inc., Cl. A	26,177	1,189,745

Description	Shares	Value (\$)
Common Stocks - 99.4% (continued)		
Transportation - 2.4% (continued)		
JetBlue Airways Corp.	129,986 ^{a,b}	852,708
Marten Transport Ltd.	25,245	446,837
Matson, Inc.	14,399	2,053,585
RXO, Inc.	59,627 ^a	1,669,556
Schneider National, Inc., Cl. B	20,300	579,362
SkyWest, Inc.	17,129 ^a	1,456,308
Sun Country Airlines Holdings, Inc.	16,895 ^a	189,393
Werner Enterprises, Inc.	26,899	1,038,032
		14,078,004
Utilities - 2.0%		
American States Water Co.	16,249	1,353,379
Avista Corp.	34,035	1,318,856
California Water Service Group	25,534	1,384,454
Chesapeake Utilities Corp.	9,771	1,213,265
Clearway Energy, Inc., Cl. A	15,064	428,872
Clearway Energy, Inc., Cl. C	35,944	1,102,762
MGE Energy, Inc.	15,421	1,410,250
Middlesex Water Co.	7,800 ^b	508,872
Northwest Natural Holding Co.	16,789	685,327
Otter Tail Corp.	18,183	1,421,183
SJW Group	12,930	751,362
Unitil Corp.	6,988	423,333
		12,001,915
Total Common Stocks (cost \$404,913,618)		588,112,582
Exchange-Traded Funds - .2%		
Registered Investment Companies - .2%		
iShares Core S&P Small-Cap ETF (cost \$1,091,440)	10,203	1,193,343
	Number of Rights	
Rights - .0%		
Pharmaceuticals, Biotechnology & Life Sciences - .0%		
Omniab Operations, Inc.-Earnout 12.5 expiring (cost \$6,472)	3,619 ^d	0
Omniab Operations, Inc.-Earnout 15.0 expiring (cost \$6,472)	3,619 ^d	0
	1-Day Yield (%)	
Investment Companies - .4%		
Registered Investment Companies - .4%		
Dreyfus Institutional Preferred Government Plus Money Market Fund, Institutional Shares (cost \$2,460,099)	4.95	2,460,099 ^e
		2,460,099

STATEMENT OF INVESTMENTS (Unaudited) (continued)

Investment of Cash Collateral for Securities Loaned - 1.6%**Registered Investment Companies - 1.6%**

Dreyfus Institutional Preferred Government Plus

Money Market Fund, Institutional Shares

(cost \$9,680,003)

4.95

9,680,003^e**9,680,003****Total Investments** (cost \$418,158,104)**101.6%****601,446,027****Liabilities, Less Cash and Receivables****(1.6%)****(9,421,093)****Net Assets****100.0%****592,024,934**

ETF—Exchange-Traded Fund

^a Non-income producing security.^b Security, or portion thereof, on loan. At September 30, 2024, the value of the fund's securities on loan was \$69,609,827 and the value of the collateral was \$71,630,325, consisting of cash collateral of \$9,680,003 and U.S. Government & Agency securities valued at \$61,950,322. In addition, the value of collateral may include pending sales that are also on loan.^c Investment in real estate investment trust domiciled in the United States.^d The fund held Level 3 securities at September 30, 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.

See notes to financial statements.

Futures					
Description	Number of Contracts	Expiration	Notional Value (\$)	Market Value (\$)	Unrealized Appreciation (\$)
Futures Long					
E-mini Russell 2000	26	12/20/2024	2,876,485	2,923,960	47,475
Gross Unrealized Appreciation					47,475

See notes to financial statements.