

Core Alternative ETF**Schedule of Investments**

July 31, 2020 (Unaudited)

	<u>Shares</u>	<u>Value</u>
COMMON STOCKS — 97.4%		
Communications — 4.8%		
Alphabet, Inc. - Class A (a)	2,130	\$ 3,169,334
AT&T, Inc.	102,714	3,038,280
		<u>6,207,614</u>
Consumer Discretionary — 5.7%		
Genuine Parts Co.	22,109	1,993,126
McDonald's Corp.	13,183	2,561,193
Starbucks Corp.	37,202	2,847,069
		<u>7,401,388</u>
Consumer Staples — 17.3%		
Altria Group, Inc.	45,804	1,884,835
Diageo PLC - ADR (b)	15,409	2,268,821
Dollar General Corp.	15,835	3,014,984
Kimberly-Clark Corp.	20,049	3,048,250
PepsiCo, Inc.	24,624	3,389,740
Sysco Corp.	46,895	2,478,401
The Procter & Gamble Co.	25,585	3,354,705
Walmart, Inc.	24,551	3,176,899
		<u>22,616,635</u>
Energy — 3.7%		
Chevron Corp.	25,319	2,125,277
Exxon Mobil Corp.	63,301	2,663,706
		<u>4,788,983</u>
Financials — 10.7%		
Aflac, Inc.	51,324	1,825,595
CME Group, Inc.	10,457	1,737,744
Eaton Vance Corp.	59,614	2,154,450
JPMorgan Chase & Co.	32,799	3,169,695
Morgan Stanley	72,921	3,564,379
U.S. Bancorp	41,016	1,511,029
		<u>13,962,892</u>
Health Care — 15.2%		
Abbott Laboratories	31,184	3,138,358
Amgen, Inc.	12,264	3,000,633
Anthem, Inc.	8,614	2,358,513
Eli Lilly & Co.	18,826	2,829,360
Johnson & Johnson	21,306	3,105,563
Merck & Co., Inc.	30,738	2,466,417
UnitedHealth Group, Inc.	9,907	2,999,641
		<u>19,898,485</u>

Industrials — 11.0%		
Emerson Electric Co.	35,377	2,193,728
L3Harris Technologies, Inc.	13,829	2,327,836
Lockheed Martin Corp.	7,237	2,742,606
Norfolk Southern Corp.	15,426	2,965,031
Raytheon Technologies Corp.	18,462	1,046,426
Waste Management, Inc.	28,415	3,114,284
		<u>14,389,911</u>
Materials — 4.6%		
3M Co.	17,075	2,569,275
Air Products & Chemicals, Inc.	12,176	3,490,007
		<u>6,059,282</u>
Technology — 19.5%		
Accenture PLC - Class A (b)	13,834	3,109,606
Apple, Inc.	10,190	4,331,158
Broadridge Financial Solutions, Inc.	22,818	3,065,370
Cisco Systems, Inc.	61,126	2,879,035
FactSet Research Systems, Inc.	8,645	2,993,763
Microsoft Corp.	17,583	3,604,691
Oracle Corp.	59,345	3,290,680
Paychex, Inc.	31,228	2,245,918
		<u>25,520,221</u>
Utilities — 4.9%		
NextEra Energy, Inc.	11,332	3,180,892
The Southern Co.	60,155	3,285,065
		<u>6,465,957</u>
TOTAL COMMON STOCKS (Cost \$110,406,665)		<u>127,311,368</u>
MONEY MARKET FUNDS — 0.9%		
First American Government Obligations Fund - Class X, 0.09% (c)	1,209,209	1,209,209
TOTAL MONEY MARKET FUNDS (Cost \$1,209,209)		<u>1,209,209</u>

	<u>Number of Contracts (d)</u>		<u>Notional Value</u>
PURCHASED OPTIONS — 2.0%			
PURCHASED PUT OPTIONS — 2.0%			
S&P 500 Index			
Expiration: August 2020, Exercise Price: \$3,200	425	1,617,125	\$ 139,022,600
Expiration: August 2020, Exercise Price: \$3,230	200	921,000	65,422,400
TOTAL PURCHASED OPTIONS (Cost \$3,801,606)		<u>2,538,125</u>	
TOTAL INVESTMENTS (Cost \$115,417,480) — 100.3%		131,058,702	
Other assets and liabilities, net —(0.3)%		(338,056)	
NET ASSETS — 100.0%		<u>\$ 130,720,646</u>	

ADR American Depositary Receipt

PLC Public Limited Company

(a) Non-income producing security.

(b) Foreign issued security.

(c) The rate shown is the annualized seven-day yield at period end.

(d) Each contract is equivalent to 100 shares of the underlying security.

Percentages are stated as a percent of net assets.