

Core Alternative ETF
Schedule of Investments
as of January 31, 2024 (Unaudited)

COMMON STOCKS - 95.6%	Shares	Value
Basic Materials - 3.4%		
Air Products & Chemicals, Inc.	20,840	\$ 5,328,996
Mosaic Co.	112,993	3,470,015
		<u>8,799,011</u>
Communications - 7.5%		
Alphabet, Inc. - Class A ^(a)	49,238	6,898,245
Cisco Systems, Inc.	122,308	6,137,415
FactSet Research Systems, Inc.	13,045	6,208,376
		<u>19,244,036</u>
Consumer, Cyclical - 11.4%		
Dollar General Corp.	29,877	3,945,855
Genuine Parts Co.	41,866	5,870,869
McDonald's Corp.	23,144	6,774,712
Starbucks Corp.	64,091	5,962,386
Walmart, Inc.	40,677	6,721,874
		<u>29,275,696</u>
Consumer, Non-cyclical - 23.2%		
Amgen, Inc.	23,967	7,531,870
CVS Health Corp.	63,331	4,709,926
Diageo PLC ^(b)	38,625	5,574,746
Eli Lilly & Co.	11,459	7,398,045
Johnson & Johnson	46,743	7,427,463
Merck & Co., Inc.	59,333	7,166,240
PepsiCo, Inc.	34,457	5,807,038
Procter & Gamble Co.	45,323	7,122,056
UnitedHealth Group, Inc.	13,253	6,782,090
		<u>59,519,474</u>
Energy - 4.7%		
Chevron Corp.	40,590	5,984,184
Exxon Mobil Corp.	60,016	6,170,245
		<u>12,154,429</u>
Financial - 11.9%		
Aflac, Inc.	81,614	6,883,325
Chubb Ltd. ^(b)	24,233	5,937,085
CME Group, Inc.	19,260	3,964,478
JPMorgan Chase & Co.	42,491	7,408,731
Morgan Stanley	73,213	6,387,102
		<u>30,580,721</u>
Industrial - 9.8%		
Emerson Electric Co.	69,071	6,335,883
Lockheed Martin Corp.	13,229	5,680,665
Norfolk Southern Corp.	26,164	6,154,819
Waste Management, Inc.	38,371	7,122,809
		<u>25,294,176</u>
Technology - 19.8%		
Accenture PLC - Class A ^(b)	19,093	6,947,561
Advanced Micro Devices, Inc. ^(a)	27,328	4,582,632
Apple, Inc.	32,829	6,053,668

Broadridge Financial Solutions, Inc.	36,523	7,457,997	
Fiserv, Inc. ^(a)	52,113	7,393,271	
Microsoft Corp.	16,956	6,741,367	
NXP Semiconductors NV ^(b)	24,169	5,089,266	
Paychex, Inc.	55,213	6,721,078	
		<u>50,986,840</u>	
Utilities - 3.9%			
NextEra Energy, Inc.	71,533	4,193,980	
Southern Co.	85,281	5,928,735	
		<u>10,122,715</u>	
TOTAL COMMON STOCKS (Cost \$227,105,078)		<u>245,977,098</u>	
REAL ESTATE INVESTMENT TRUSTS - 2.3%	Shares	Value	
Realty Income Corp.	108,602	5,906,863	
TOTAL REAL ESTATE INVESTMENT TRUSTS (Cost \$6,079,175)		<u>5,906,863</u>	
PURCHASED OPTIONS - 2.0%	Notional Amount	Contracts^(c)	Value
Put Options - 2.0%			
S&P 500 Index			
Expiration: 02/2024; Exercise Price: \$4,755.00	254,396,625	525	425,250
Expiration: 02/2024; Exercise Price: \$4,775.00	181,711,875	375	772,500
Expiration: 02/2024; Exercise Price: \$4,850.00	327,081,375	675	2,173,500
Expiration: 02/2024; Exercise Price: \$4,880.00	157,483,625	325	1,685,125
Total Put Options			<u>5,056,375</u>
TOTAL PURCHASED OPTIONS (Cost \$5,329,177)			<u>5,056,375</u>
SHORT-TERM INVESTMENTS - 1.9%			
Money Market Funds - 1.9%		Shares	
First American Government Obligations Fund - Class X, 5.25% ^(d)		5,000,542	5,000,542
TOTAL SHORT-TERM INVESTMENTS (Cost \$5,000,542)			<u>5,000,542</u>
TOTAL INVESTMENTS - 101.8% (Cost \$243,513,972)			\$ 261,940,878
Liabilities in Excess of Other Assets - (1.8)%			(4,580,864)
TOTAL NET ASSETS - 100.0%			<u>\$ 257,360,014</u>

Percentages are stated as a percent of net assets.

ADR - American Depositary Receipt

PLC - Public Limited Company

- (a) Non-income producing security.
- (b) Foreign issued security
- (c) Each contract has a multiplier of 100.
- (d) The rate shown represents the 7-day effective yield as of period end.

Placeholder: Allows a user to build an adhoc table of information

Placeholder: Returns an entire table created with the Holdings Mapper - Swap Contracts - Option 2b (Model Office - MST-MDP)

Various inputs are used in determining the value of the Fund's investments. These inputs are summarized in three broad levels.

Level 1 includes quoted prices in active markets for identical securities. Level 2 includes other significant observable inputs

(including quoted prices for similar securities, interest rates, prepayment speeds and credit risk). Level 3 includes significant

unobservable inputs (including the Fund's own assumptions in determining the fair value of investments). The level assigned to the

securities valuations may not be an indication of the risk or liquidity associated with investing in those securities.

The Fund did not hold any investments during the period with significant unobservable inputs which would be classified as Level 3.

The following is a summary of the inputs used to value the Fund's investments carried at fair value as of January 31, 2024:

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	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Total</u>
Assets:				
Common Stocks	\$ 245,977,098	\$ –	\$ –	\$ 245,977,098
Real Estate Investment Trusts	5,906,863	–	–	5,906,863
Purchased Options	–	5,056,375	–	5,056,375
Money Market Funds	5,000,542	–	–	5,000,542
Total Assets	<u>\$ 256,884,503</u>	<u>\$ 5,056,375</u>	<u>\$ –</u>	<u>\$ 261,940,878</u>

Refer to the Schedule of Investments for industry classifications.