

ZEGA Buy and Hedge ETF

SCHEDULE OF INVESTMENTS at July 31, 2021 (Unaudited)

	Shares	Value
Exchange Traded Funds - 86.8%		
SPDR Blackstone Senior Loan ETF	336,540	\$ 15,420,263
SPDR Bloomberg Barclays Short-Term High Yield Bond ETF	564,450	15,494,152
Total Exchange Traded Funds		30,914,415
(Cost \$30,961,883)		30,914,415
Purchased Options - 10.4%		
Call Options - 9.2%		
SPDR S&P 500 ETF Trust		
Expiration: 3/18/2022, Strike Price: \$415	275	1,096,975
Expiration: 9/16/2022, Strike Price: \$425	274	1,123,948
Expiration: 1/20/2023, Strike Price: \$435	269	1,045,603
		3,266,526
Put Options - 1.2%		
iShares iBoxx High Yield Corporate Bond ETF		
Expiration: 12/17/2021, Strike Price: \$84	1,192	129,928
Expiration: 6/17/2022, Strike Price: \$84	1,183	317,044
		446,972
Total Purchased Options		3,713,498
(Cost \$3,616,159)		3,713,498
Short-Term Investments - 2.3%		
Money Market Funds - 2.3%		
First American Government Obligations Fund - Class X, 0.026% ⁽¹⁾	824,369	824,369
Total Short-Term Investments		824,369
(Cost \$824,369)		824,369
Total Investments in Securities - 99.5%		35,452,282
(Cost \$35,402,411)		35,452,282
Other Assets in Excess of Liabilities - 0.5%		171,023
Total Net Assets - 100.0%		\$ 35,623,305

Percentages are stated as a percent of net assets.

⁽¹⁾ The rate shown is the annualized seven-day effective yield as of July 31, 2021.

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SCHEDULE OF OPTIONS WRITTEN at July 31, 2021 (Unaudited)

	Contracts	Value
Put Options Written - 0.5%		
iShares iBoxx High Yield Corporate Bond ETF		
Expiration: 12/17/2021, Strike Price: \$75	1,192	\$ 40,528
Expiration: 6/17/2022, Strike Price: \$75	1,183	121,849
Total Put Options Written		
(Cost \$163,748)		\$ 162,377

Percentages are stated as a percent of net assets.