

Portfolio of Investments

June 30, 2022 (Unaudited)

**Tuttle Capital Short Innovation ETF****Total Return Swap Agreements**

Pay/ Receive	Financing Rate (%)	Description	Counterparty	Expiration Date	Payment Frequency	Notional Amount (\$)	Value (\$)	Upfront Premiums Paid/ (Received) (\$)	Unrealized Appreciation/ (Depreciation) (\$)
Pay	2.93	Ark Innovation ETF	Scotiabank	01/20/23	Monthly	56,035,388	(370,088)	—	(370,088)
Pay	2.93	Ark Innovation ETF	Cowen	11/10/22	At Maturity	411,884,319	(6,482,060)	—	(6,482,060)
							(6,852,148)	—	(6,852,148)