

Blueprint Chesapeake Multi-Asset Trend ETF

CONSOLIDATED SCHEDULE OF INVESTMENTS at September 30, 2023 (Unaudited)

| | Shares | Value |
|--|--------|------------|
| Closed-End Funds - 0.3% | | |
| Sprott Physical Uranium Trust ⁽¹⁾ | 9,121 | \$ 156,379 |
| Total Closed-End Funds | | 156,379 |
| (Cost \$117,298) | | 156,379 |
| Common Stocks - 23.5% | | |
| Aerospace & Defense - 1.5% | | |
| AeroVironment, Inc. ⁽¹⁾ | 1,001 | 111,642 |
| Embraer SA - ADR ⁽¹⁾ | 9,866 | 135,361 |
| Hexcel Corp. | 1,281 | 83,444 |
| Joby Aviation, Inc. ⁽¹⁾ | 9,866 | 63,636 |
| Kratos Defense & Security Solutions, Inc. ⁽¹⁾ | 8,535 | 128,196 |
| Moog, Inc. - Class A | 1,845 | 208,411 |
| Rocket Lab USA, Inc. ⁽¹⁾ | 9,866 | 43,213 |
| | | 773,903 |
| Agriculture - 1.0% | | |
| Adecoagro SA ⁽¹⁾ | 9,866 | 115,334 |
| Dole PLC | 9,866 | 114,248 |
| Fresh Del Monte Produce, Inc. | 1,067 | 27,571 |
| The Andersons, Inc. | 3,609 | 185,900 |
| Vector Group Ltd. | 4,933 | 52,487 |
| | | 495,540 |
| Auto Parts & Equipment - 0.5% | | |
| The Goodyear Tire & Rubber Co. ⁽¹⁾ | 7,550 | 93,846 |
| Titan International, Inc. ⁽¹⁾ | 2,390 | 32,098 |
| Visteon Corp. ⁽¹⁾ | 841 | 116,117 |
| | | 242,061 |
| Beverages - 0.4% | | |
| MGP Ingredients, Inc. | 1,676 | 176,785 |
| | | 176,785 |
| Building Materials - 1.8% | | |
| Boise Cascade Co. | 2,508 | 258,424 |
| Cemex SAB de CV - ADR - Class B ⁽¹⁾ | 9,866 | 64,129 |
| Eagle Materials, Inc. | 1,066 | 177,510 |
| Louisiana-Pacific Corp. | 369 | 20,395 |
| Owens Corning | 1,848 | 252,086 |
| Summit Materials, Inc. - Class A ⁽¹⁾ | 4,496 | 140,005 |
| | | 912,549 |
| Chemicals - 0.3% | | |
| Orion SA | 5,977 | 127,191 |
| Terawulf, Inc. ⁽¹⁾ | 9,866 | 12,431 |
| | | 139,622 |

| | | |
|--|-------|----------------|
| Coal - 1.0% | | |
| Alpha Metallurgical Resources, Inc. | 937 | 243,367 |
| Arch Resources, Inc. - Class A | 1,442 | 246,092 |
| | | <u>489,459</u> |
| Commercial Services - 0.6% | | |
| Marathon Digital Holdings, Inc. ⁽¹⁾ | 5,058 | 42,993 |
| Riot Platforms, Inc. ⁽¹⁾ | 3,440 | 32,095 |
| Textainer Group Holdings Ltd. | 6,284 | 234,079 |
| | | <u>309,167</u> |
| Computers - 0.0%⁽³⁾ | | |
| Rigetti Computing, Inc. ⁽¹⁾ | 9,866 | 13,122 |
| Cosmetics & Personal Care - 0.8% | | |
| elf Beauty, Inc. ⁽¹⁾ | 3,633 | 399,012 |
| Diversified Financial Services - 0.0%⁽³⁾ | | |
| Applied Digital Corp. ⁽¹⁾ | 3,524 | 21,990 |
| Electronics - 0.7% | | |
| Badger Meter, Inc. | 1,128 | 162,285 |
| Enovix Corp. ⁽¹⁾ | 1,870 | 23,469 |
| nVent Electric PLC | 3,063 | 162,308 |
| | | <u>348,062</u> |
| Energy - Alternate Sources - 0.2% | | |
| Eneti, Inc. | 8,649 | 87,182 |
| Engineering & Construction - 0.3% | | |
| Granite Construction, Inc. | 3,986 | 151,548 |
| Entertainment - 0.3% | | |
| Light & Wonder, Inc. ⁽¹⁾ | 1,939 | 138,309 |
| Environmental Control - 0.4% | | |
| Clean Harbors, Inc. ⁽¹⁾ | 1,116 | 186,774 |
| Food - 0.9% | | |
| Ingredion, Inc. | 1,519 | 149,470 |
| John B Sanfilippo & Son, Inc. | 1,824 | 180,211 |
| Lamb Weston Holdings, Inc. | 492 | 45,490 |
| Pilgrim's Pride Corp. ⁽¹⁾ | 3,884 | 88,672 |
| | | <u>463,843</u> |
| Hand & Machine Tools - 0.3% | | |
| Enerpac Tool Group Corp. | 5,320 | 140,608 |
| Home Furnishings - 0.4% | | |
| Tempur Sealy International, Inc. | 4,524 | 196,070 |

| | | |
|--|-------|---------|
| Household Products - 0.0% ⁽³⁾ | | |
| Cronos Group, Inc. ⁽¹⁾ | 2,467 | 4,934 |
| Insurance - 0.4% | | |
| Arch Capital Group Ltd. ⁽¹⁾ | 2,262 | 180,304 |
| Investment Companies - 0.0% ⁽³⁾ | | |
| Galaxy Digital Holdings Ltd. ⁽¹⁾ | 7,400 | 27,312 |
| Iron & Steel - 0.4% | | |
| Carpenter Technology Corp. | 2,770 | 186,172 |
| Machinery - Construction & Mining - 1.4% | | |
| Astec Industries, Inc. | 3,951 | 186,132 |
| BWX Technologies, Inc. | 3,087 | 231,463 |
| Oshkosh Corp. | 1,808 | 172,537 |
| Terex Corp. | 2,182 | 125,727 |
| | | 715,859 |
| Machinery - Diversified - 0.9% | | |
| Columbus McKinnon Corp. | 5,029 | 175,562 |
| Flowserve Corp. | 5,302 | 210,861 |
| Mueller Water Products, Inc. | 4,933 | 62,550 |
| | | 448,973 |
| Marine Manufacturers - 0.3% | | |
| Brunswick Corp. | 1,980 | 156,420 |
| Media - 0.1% | | |
| Liberty Media Corp-Liberty Formula One - Series A ⁽¹⁾ | 601 | 37,442 |
| Metal Fabrication & Hardware - 0.4% | | |
| Advanced Drainage Systems, Inc. | 1,176 | 133,864 |
| RBC Bearings, Inc. ⁽¹⁾ | 285 | 66,727 |
| | | 200,591 |
| Mining - 1.8% | | |
| Cameco Corp. | 2,489 | 98,664 |
| Centrus Energy Corp. - Class A ⁽¹⁾ | 2,125 | 120,615 |
| Energy Fuels, Inc. ⁽¹⁾ | 9,866 | 81,099 |
| Kinross Gold Corp. | 9,866 | 44,989 |
| Lundin Mining Corp. | 9,866 | 73,922 |
| NAC Kazatomprom JSC - GDR | 7,283 | 321,544 |
| NexGen Energy Ltd. ⁽¹⁾ | 9,866 | 58,900 |
| Pilbara Minerals Ltd. | 9,866 | 27,380 |
| TMC the metals Co., Inc. ⁽¹⁾ | 9,866 | 9,779 |
| Uranium Energy Corp. ⁽¹⁾ | 9,866 | 50,810 |
| | | 887,702 |
| Miscellaneous Manufacturers - 0.4% | | |
| Axon Enterprise, Inc. ⁽¹⁾ | 591 | 117,603 |

| | | |
|--|-------|----------------|
| Smith & Wesson Brands, Inc. | 7,009 | 90,486 |
| | | <u>208,089</u> |
| Oil & Gas - 0.4% | | |
| Calumet Specialty Products Partners L.P. ⁽¹⁾ | 5,270 | 100,657 |
| Transocean Ltd. ⁽¹⁾ | 9,600 | 78,816 |
| | | <u>179,473</u> |
| Oil & Gas Services - 0.5% | | |
| Oceaneering International, Inc. ⁽¹⁾ | 5,810 | 149,433 |
| US Silica Holdings, Inc. ⁽¹⁾ | 7,218 | 101,341 |
| | | <u>250,774</u> |
| Packaging & Containers - 0.3% | | |
| Greif, Inc. - Class A | 2,295 | 153,329 |
| O-I Glass, Inc. ⁽¹⁾ | 1,233 | 20,628 |
| | | <u>173,957</u> |
| Pharmaceuticals - 0.3% | | |
| Green Thumb Industries, Inc. ⁽¹⁾ | 6,843 | 75,921 |
| Teva Pharmaceutical Industries Ltd. - ADR ⁽¹⁾ | 4,933 | 50,316 |
| Tilray Brands, Inc. ⁽¹⁾ | 4,933 | 11,790 |
| | | <u>138,027</u> |
| Pipelines - 0.5% | | |
| Golar LNG Ltd. | 1,696 | 41,145 |
| Koninklijke Vopak NV | 5,634 | 193,385 |
| | | <u>234,530</u> |
| Real Estate Investment Trusts (REITs) - 1.4% | | |
| Americold Realty Trust, Inc. | 7,791 | 236,924 |
| Blackstone Mortgage Trust, Inc. | 3,617 | 78,670 |
| Farmland Partners, Inc. | 2,467 | 25,312 |
| Innovative Industrial Properties, Inc. | 470 | 35,560 |
| PotlatchDeltic Corp. | 3,948 | 179,200 |
| Starwood Property Trust, Inc. | 6,412 | 124,072 |
| | | <u>679,738</u> |
| Retail - 0.1% | | |
| Natura & Co Holding SA - ADR ⁽¹⁾ | 9,866 | 56,927 |
| Semiconductors - 1.0% | | |
| Lattice Semiconductor Corp. ⁽¹⁾ | 1,202 | 103,288 |
| Rambus, Inc. ⁽¹⁾ | 3,648 | 203,522 |
| Veeco Instruments, Inc. ⁽¹⁾ | 6,889 | 193,650 |
| | | <u>500,460</u> |
| Software - 0.5% | | |
| C3.ai, Inc. - Class A ⁽¹⁾ | 2,665 | 68,011 |
| IonQ, Inc. ⁽¹⁾ | 9,180 | 136,598 |
| MicroStrategy, Inc. - Class A ⁽¹⁾ | 212 | 69,595 |
| | | <u>274,204</u> |
| Transportation - 1.0% | | |
| Danaos Corp. | 2,640 | 174,821 |
| Frontline PLC | 8,800 | 165,264 |

| | | |
|--|------------|----------------------|
| Kirby Corp. ⁽¹⁾ | 2,077 | 171,975 |
| | | <u>512,060</u> |
| Total Common Stock | | |
| (Cost \$12,217,108) | | <u>11,739,554</u> |
| Exchange Traded Funds - 10.9% | | |
| Invesco Senior Loan ETF | 28,491 | 598,026 |
| iShares Short-Term National Muni Bond ETF | 16,706 | 1,718,379 |
| iShares 0-5 Year High Yield Corporate Bond ETF | 14,754 | 605,356 |
| iShares 0-5 Year TIPS Bond ETF | 181 | 17,543 |
| SPDR Bloomberg Convertible Securities ETF | 9,986 | 677,051 |
| SPDR Bloomberg High Yield Bond ETF | 7,099 | 641,750 |
| Vanguard Short-Term Corporate Bond ETF | 15,395 | 1,156,934 |
| Total Exchange Traded Funds | | |
| (Cost \$5,499,537) | | <u>5,415,039</u> |
| Short-Term Investments - 49.2% | | |
| Money Market Funds - 49.2% | | |
| First American Government Obligations Fund, Class X, 5.261% ⁽²⁾ | 24,539,549 | 24,539,549 |
| Total Short-Term Investments | | |
| (Cost \$24,539,549) | | <u>24,539,549</u> |
| Total Investments in Securities - 83.9% | | |
| (Cost \$42,973,492) | | 41,850,521 |
| Other Assets in Excess of Liabilities - 16.1% | | <u>8,059,018</u> |
| Total Net Assets - 100.0% | | <u>\$ 49,909,539</u> |

ADR American Depositary Receipt.

GDR Global Depositary Receipt.

⁽¹⁾ Non-income producing security.

⁽²⁾ The rate shown is the annualized seven-day effective yield as of September 30, 2023.

⁽³⁾

Does not round to 0.1% or (0.1)%, as applicable.

Blueprint Chesapeake Multi-Asset Trend ETF

CONSOLIDATED SCHEDULE OF SECURITIES SOLD SHORT at September 30, 2023

| | Shares | Value |
|--|--------|------------|
| Common Stocks - 32.9% ⁽¹⁾ | | |
| Aerospace & Defense - 2.0% | | |
| General Dynamics Corp. | 1,381 | \$ 305,160 |
| L3Harris Technologies, Inc. | 918 | 159,842 |
| Lockheed Martin Corp. | 683 | 279,320 |
| Northrop Grumman Corp. | 547 | 240,784 |
| | | 985,106 |
| Agriculture - 1.0% | | |
| British American Tobacco PLC - ADR | 7,110 | 223,325 |
| Imperial Brands PLC | 12,607 | 256,510 |
| | | 479,835 |
| Apparel - 0.9% | | |
| Kering SA | 416 | 190,226 |
| NIKE, Inc. - Class A | 2,462 | 235,416 |
| | | 425,642 |
| Banks - 0.9% | | |
| Citigroup, Inc. | 4,172 | 171,594 |
| Royal Bank of Canada | 3,175 | 277,622 |
| | | 449,216 |
| Beverages - 1.8% | | |
| Diageo PLC | 5,787 | 214,302 |
| Keurig Dr Pepper, Inc. | 8,864 | 279,836 |
| The Coca-Cola Co. | 7,191 | 402,552 |
| | | 896,690 |
| Biotechnology - 1.8% | | |
| Biogen, Inc. | 992 | 254,954 |
| Corteva, Inc. | 5,139 | 262,911 |
| Gilead Sciences, Inc. | 1,983 | 148,606 |
| Royalty Pharma PLC - Class A | 8,117 | 220,295 |
| | | 886,766 |
| Diversified Financial Services - 1.1% | | |
| Discover Financial Services | 3,519 | 304,851 |
| Nasdaq, Inc. | 4,833 | 234,835 |
| | | 539,686 |

Electric - 3.3%

| | | |
|-----------------------------------|-------|------------------|
| American Electric Power Co., Inc. | 3,024 | 227,465 |
| Entergy Corp. | 2,732 | 252,710 |
| Eversource Energy | 3,787 | 220,214 |
| FirstEnergy Corp. | 6,454 | 220,598 |
| NextEra Energy, Inc. | 3,187 | 182,583 |
| WEC Energy Group, Inc. | 3,567 | 287,322 |
| Xcel Energy, Inc. | 4,526 | 258,978 |
| | | <u>1,649,870</u> |

Electronics - 1.0%

| | | |
|------------------------------------|-------|----------------|
| Agilent Technologies, Inc. | 1,729 | 193,337 |
| Keysight Technologies, Inc. | 750 | 99,233 |
| Mettler-Toledo International, Inc. | 173 | 191,696 |
| | | <u>484,266</u> |

Environmental Control - 0.2%

| | | |
|------------------------|-----|----------------|
| Waste Management, Inc. | 683 | 104,117 |
| | | <u>104,117</u> |

Food - 4.2%

| | | |
|-----------------------------|-------|------------------|
| Conagra Brands, Inc. | 8,100 | 222,102 |
| General Mills, Inc. | 4,127 | 264,087 |
| Hormel Foods Corp. | 7,838 | 298,079 |
| Kellogg Co. | 4,694 | 279,340 |
| Sysco Corp. | 3,795 | 250,660 |
| The Hershey Co. | 1,475 | 295,118 |
| The Kraft Heinz Co. | 9,306 | 313,054 |
| Tyson Foods, Inc. - Class A | 2,887 | 145,765 |
| | | <u>2,068,205</u> |

Healthcare Products - 1.0%

| | | |
|----------------------------|-------|----------------|
| Danaher Corp. | 465 | 115,367 |
| Edwards Lifesciences Corp. | 2,967 | 205,554 |
| Hologic, Inc. | 2,706 | 187,796 |
| | | <u>508,717</u> |

Healthcare Services - 1.4%

| | | |
|--------------------------|-------|----------------|
| Centene Corp. | 2,993 | 206,158 |
| Elevance Health, Inc. | 593 | 258,204 |
| UnitedHealth Group, Inc. | 454 | 228,902 |
| | | <u>693,264</u> |

Insurance - 0.8%

| | | |
|-------------------------|-------|----------------|
| The Travelers Cos, Inc. | 1,390 | 227,001 |
| W R Berkley Corp. | 2,984 | 189,454 |
| | | <u>416,455</u> |

Machinery - Diversified - 0.4%

| | | |
|-------------|-------|----------------|
| Xylem, Inc. | 2,267 | 206,365 |
| | | <u>206,365</u> |

| | | |
|---|-------|-------------------|
| Pharmaceuticals - 2.1% | | |
| Bristol-Myers Squibb Co. | 3,623 | 210,279 |
| CVS Health Corp. | 3,898 | 272,158 |
| Pfizer, Inc. | 6,517 | 216,169 |
| Roche Holding AG | 746 | 204,237 |
| The Cigna Group | 458 | 131,020 |
| | | <u>1,033,863</u> |
| Pipelines - 0.5% | | |
| Enbridge, Inc. | 8,091 | 268,540 |
| Real Estate Investment Trusts (REITs) - 3.4% | | |
| American Tower Corp. | 1,201 | 197,504 |
| Extra Space Storage, Inc. | 1,278 | 155,379 |
| Mid-America Apartment Communities, Inc. | 2,245 | 288,819 |
| Public Storage | 787 | 207,390 |
| Realty Income Corp. | 3,955 | 197,513 |
| SBA Communications Corp. | 918 | 183,756 |
| Sun Communities, Inc. | 1,650 | 195,261 |
| VICI Properties, Inc. | 9,866 | 287,101 |
| | | <u>1,712,723</u> |
| Retail - 1.7% | | |
| Dollar General Corp. | 1,077 | 113,947 |
| Genuine Parts Co. | 1,940 | 280,097 |
| Starbucks Corp. | 2,141 | 195,409 |
| Target Corp. | 2,171 | 240,047 |
| | | <u>829,500</u> |
| Semiconductors - 0.4% | | |
| Texas Instruments, Inc. | 1,323 | 210,370 |
| Software - 0.6% | | |
| Electronic Arts, Inc. | 799 | 96,200 |
| Paycom Software, Inc. | 854 | 221,417 |
| | | <u>317,617</u> |
| Telecommunications - 0.5% | | |
| BCE, Inc. | 6,909 | 263,717 |
| Transportation - 1.4% | | |
| Canadian National Railway Co. | 2,549 | 276,133 |
| Norfolk Southern Corp. | 1,074 | 211,503 |
| United Parcel Service, Inc. - Class B | 1,460 | 227,570 |
| | | <u>715,206</u> |
| Water - 0.5% | | |
| American Water Works Co., Inc. | 2,151 | 266,358 |
| Total Common Stock | | |
| (Proceeds \$17,223,089) | | <u>16,412,094</u> |

Exchange Traded Funds - 4.8% ⁽¹⁾

| | | |
|---|--------|----------------------|
| iShares JP Morgan USD Emerging Markets Bond ETF | 2,781 | 229,488 |
| iShares MBS ETF | 15,666 | 1,391,141 |
| iShares TIPS Bond ETF | 4,866 | 504,702 |
| Vanguard Long-Term Corporate Bond ETF | 4,081 | 292,281 |
| Total Exchange Traded Funds | | <u>2,417,612</u> |
| (Proceeds \$2,509,247) | | |
| | | <u>2,417,612</u> |
| Total Securities Sold Short - 37.7% | | |
| (Proceeds \$19,732,336) | | |
| | | <u>\$ 18,829,706</u> |

ADR American Depositary Receipt.

⁽¹⁾ Non-income producing security.

Blueprint Chesapeake Multi-Asset Trend ETF

CONSOLIDATED SCHEDULE OF FUTURES CONTRACTS at September 30, 2023 (Unaudited)

The Blueprint Chesapeake Multi-Asset Trend ETF had the following futures contracts outstanding with RCM Alternatives as of September 30, 2023:

| Long Futures Contracts Outstanding | Expiration Date | Number of Contracts | Notional Amount | Unrealized Appreciation (Depreciation) | Notional Value |
|--|----------------------------|--------------------------------|----------------------------|---|---------------------------|
| Brazilian Real/US Dollar Cross Currency Rate Future | 10/31/2023 | 17 | \$ 340,249 | \$ (3,309) | \$ 336,940 |
| Brent Crude Oil Future ⁽¹⁾ | 10/31/2023 | 3 | 262,952 | 13,648 | 276,600 |
| SGX TSI Iron Ore Future ⁽¹⁾ | 10/31/2023 | 17 | 204,735 | (1,398) | 203,337 |
| Frozen Concentrated Orange Juice Future ⁽¹⁾ | 11/9/2023 | 8 | 389,523 | 30,177 | 419,700 |
| Canadian Canola Oil Future ⁽¹⁾ | 11/14/2023 | 3 | 35,057 | (3,681) | 31,376 |
| Rough Rice Future ⁽¹⁾ | 11/14/2023 | 8 | 254,841 | (281) | 254,560 |
| Soybeans Future ⁽¹⁾ | 11/14/2023 | 3 | 205,840 | (14,590) | 191,250 |
| White Sugar Future ⁽¹⁾ | 11/15/2023 | 10 | 354,023 | (1,073) | 352,950 |
| Feeder Cattle Future ⁽¹⁾ | 11/16/2023 | 6 | 797,281 | (32,581) | 764,700 |
| Crude Oil Future ⁽¹⁾ | 11/20/2023 | 2 | 177,849 | (249) | 177,600 |
| Robusta Coffee Future ⁽¹⁾ | 11/24/2023 | 9 | 229,194 | (7,614) | 221,580 |
| NY Harbor ULSD Future ⁽¹⁾ | 11/30/2023 | 2 | 265,386 | (131) | 265,255 |
| Reformulated Gasoline Blendstock Future ⁽¹⁾ | 11/30/2023 | 2 | 215,225 | (17,859) | 197,366 |
| SGX Technically Specified Rubber 20 Future ⁽¹⁾ | 11/30/2023 | 5 | 35,896 | (521) | 35,375 |
| Cotton No.2 Future ⁽¹⁾ | 12/6/2023 | 6 | 260,986 | 464 | 261,450 |
| Euro-BTP Italian Government Bonds Future | 12/7/2023 | 1 | 118,520 | (2,343) | 116,177 |
| Low Sulphur Gas Oil Future ⁽¹⁾ | 12/12/2023 | 2 | 180,208 | 5,142 | 185,350 |
| US Cocoa Future ⁽¹⁾ | 12/13/2023 | 11 | 392,016 | (16,036) | 375,980 |
| Crude Soybean Oil Future ⁽¹⁾ | 12/14/2023 | 2 | 76,090 | (9,094) | 66,996 |
| Oats Future ⁽¹⁾ | 12/14/2023 | 7 | 157,531 | (6,156) | 151,375 |
| Soybean Meal Future ⁽¹⁾ | 12/14/2023 | 4 | 159,760 | (7,280) | 152,480 |
| Crude Palm Oil Future ⁽¹⁾ | 12/15/2023 | 3 | 59,219 | 954 | 60,173 |
| Australian Dollar/Japanese Yen Cross Currency Rate Future | 12/18/2023 | 3 | 375,400 | 7,539 | 382,939 |
| British Pound Japanese Yen Cross Currency Rate Future | 12/18/2023 | 2 | 303,007 | (1,198) | 301,809 |
| British Pound/Swiss Franc Cross Currency Rate Future | 12/18/2023 | 5 | 752,765 | 4,504 | 757,269 |
| British Pound/US Dollar Cross Currency Rate Future | 12/18/2023 | 3 | 233,783 | (4,845) | 228,938 |
| Euro/Australian Dollar Cross Currency Rate Future | 12/18/2023 | 4 | 538,831 | (8,281) | 530,550 |
| Euro/Japanese Yen Cross Currency Rate Future | 12/18/2023 | 2 | 261,577 | 745 | 262,322 |
| ICE European Climate Exchange Emissions Future | 12/18/2023 | 2 | 185,412 | (12,476) | 172,936 |
| ICE European Climate Exchange Emissions Future | 12/18/2023 | 2 | 185,412 | (12,476) | 172,936 |
| Mexican Peso/US Dollar Cross Currency Rate Future | 12/18/2023 | 14 | 398,190 | (1,150) | 397,040 |
| Swiss Franc/Japanese Yen Cross Currency Rate Future | 12/18/2023 | 2 | 550,067 | (5,453) | 544,614 |
| US Dollar/Chinese Renminbi Cross Currency Rate Future | 12/18/2023 | 8 | 798,968 | (269) | 798,699 |
| British Pound/Japanese Yen Cross Currency Rate Future ⁽¹⁾ | 12/20/2023 | 4 | 103,098 | (2,734) | 100,364 |
| London Metals - Lead Future ⁽¹⁾ | 12/20/2023 | 6 | 335,872 | (10,222) | 325,650 |
| Silver Future ⁽¹⁾ | 12/27/2023 | 1 | 123,450 | (11,200) | 112,250 |
| Live Cattle Future ⁽¹⁾ | 12/29/2023 | 8 | 602,781 | (1,421) | 601,360 |
| Sugar #11 Future ⁽¹⁾ | 2/29/2024 | 10 | 302,003 | (5,427) | 296,576 |
| London Cocoa Future ⁽¹⁾ | 3/13/2024 | 14 | 502,081 | (3,973) | 498,108 |
| | | | \$ 11,725,078 | \$ (142,148) | \$ 11,582,930 |

| Short Futures Contracts Outstanding | Expiration Date | Number of Contracts | Notional Amount | Unrealized Appreciation (Depreciation) | Notional Value |
|---|----------------------------|--------------------------------|----------------------------|---|---------------------------|
| Korean Won/US Dollar Cross Currency Rate Future | 10/16/2023 | 22 | \$ 410,339 | \$ (1,249) | \$ 409,090 |
| Indian Rupee/US Dollar Cross Currency Rate Future | 10/27/2023 | 6 | 360,692 | (452) | 360,240 |
| European Rapeseed Future ⁽¹⁾ | 10/31/2023 | 8 | 195,336 | (7,937) | 187,399 |
| Lumber Future ⁽¹⁾ | 11/15/2023 | 25 | 331,262 | 13,519 | 344,781 |
| Class III Milk Future ⁽¹⁾ | 11/28/2023 | 6 | 206,629 | (589) | 206,040 |
| Euro BUXL 30 Year Bonds Future | 12/7/2023 | 1 | 139,286 | (9,737) | 129,549 |

| | | | | | |
|---|------------|----|---------------|--------------|---------------|
| Euro-BOBL Future | 12/7/2023 | 12 | 1,488,307 | (17,703) | 1,470,604 |
| Euro-Bund Future | 12/7/2023 | 6 | 836,170 | (18,984) | 817,186 |
| Euro-Schatz Future | 12/7/2023 | 13 | 1,450,644 | (5,588) | 1,445,056 |
| French Government Bonds Future | 12/7/2023 | 6 | 801,834 | (19,206) | 782,628 |
| Short-term Euro-BTP Future | 12/7/2023 | 15 | 1,663,626 | (9,594) | 1,654,032 |
| Milling Wheat No. 2 Future ⁽¹⁾ | 12/11/2023 | 14 | 180,165 | (5,630) | 174,535 |
| Corn No. 2 Yellow Future ⁽¹⁾ | 12/14/2023 | 11 | 261,056 | 1,156 | 262,212 |
| Hard Red Winter Wheat Future ⁽¹⁾ | 12/14/2023 | 5 | 181,162 | (15,224) | 165,938 |
| Lean Hogs Future ⁽¹⁾ | 12/14/2023 | 4 | 121,000 | (6,160) | 114,840 |
| Red Spring Wheat Future ⁽¹⁾ | 12/14/2023 | 6 | 233,129 | (20,354) | 212,775 |
| Wheat Future ⁽¹⁾ | 12/14/2023 | 4 | 132,780 | (24,480) | 108,300 |
| Australian Government 10 Year Bonds Future | 12/15/2023 | 8 | 592,952 | (14,815) | 578,137 |
| Australian Government 3 Year Bonds Future | 12/15/2023 | 23 | 1,574,941 | (11,238) | 1,563,703 |
| Arabica Coffee Future ⁽¹⁾ | 12/18/2023 | 2 | 114,140 | (4,527) | 109,613 |
| AUD/USD Cross Currency Rate Future | 12/18/2023 | 4 | 257,798 | 402 | 258,200 |
| Canadian 10 Year Government Bonds Future | 12/18/2023 | 9 | 787,164 | (20,766) | 766,398 |
| Euro/Canadian Dollar Cross Currency Rate Future | 12/18/2023 | 3 | 396,892 | 1,767 | 398,659 |
| Euro/Pound Sterling Cross Currency Rate Future | 12/18/2023 | 7 | 921,364 | 6,875 | 928,239 |
| Euro/Swiss Franc Cross Currency Rate Future | 12/18/2023 | 7 | 909,685 | 11,800 | 921,485 |
| Euro/US Dollar Cross Currency Rate Future | 12/18/2023 | 3 | 399,004 | (1,035) | 397,969 |
| Japanese Yen/US Dollar Cross Currency Rate Future | 12/18/2023 | 5 | 433,171 | (9,577) | 423,594 |
| New Zealand Dollar/US Dollar Cross Currency Rate Future | 12/18/2023 | 6 | 354,867 | 5,223 | 360,090 |
| Norwegian Krone/US Dollar Cross Currency Rate Future | 12/18/2023 | 1 | 188,215 | (375) | 187,840 |
| South African Rand/US Dollar Cross Currency Rate Future | 12/18/2023 | 8 | 210,163 | 137 | 210,300 |
| Swedish Krona/US Dollar Cross Currency Rate Future | 12/18/2023 | 2 | 362,551 | 5,569 | 368,120 |
| 10 Year U.S. Ultra Treasury Notes Future | 12/19/2023 | 4 | 458,703 | (12,453) | 446,250 |
| U.S. Treasury 10 Year Notes Future | 12/19/2023 | 10 | 1,099,399 | (18,774) | 1,080,625 |
| U.S. Treasury Long Bonds Future | 12/19/2023 | 3 | 359,848 | (18,504) | 341,344 |
| U.S. Treasury Ultra Bonds Future | 12/19/2023 | 2 | 252,746 | (15,371) | 237,375 |
| E-Mini Eurodollar Future ⁽¹⁾ | 12/20/2023 | 19 | 315,686 | (3,346) | 312,340 |
| London Metals - Aluminum Future ⁽¹⁾ | 12/20/2023 | 3 | 167,451 | 8,986 | 176,437 |
| Sunflower Seeds Future ⁽¹⁾ | 12/20/2023 | 11 | 277,408 | (13,756) | 263,652 |
| White Maize Future ⁽¹⁾ | 12/20/2023 | 11 | 222,469 | 17,565 | 240,034 |
| Yellow Maize Future ⁽¹⁾ | 12/20/2023 | 11 | 227,264 | 6,056 | 233,320 |
| Gold Future ⁽¹⁾ | 12/27/2023 | 1 | 188,045 | (1,435) | 186,610 |
| Long Gilt Future | 12/27/2023 | 5 | 574,131 | 506 | 574,637 |
| U.S. Treasury 2 Year Notes Future | 12/29/2023 | 10 | 2,032,252 | (5,143) | 2,027,109 |
| U.S. Treasury 3 Year Notes Future | 12/29/2023 | 8 | 1,657,510 | (7,197) | 1,650,313 |
| U.S. Treasury 5 Year Note Future | 12/29/2023 | 15 | 1,592,953 | (12,562) | 1,580,391 |
| Platinum Future ⁽¹⁾ | 1/29/2024 | 3 | 137,191 | 194 | 137,385 |
| Australian 90 Day Bank Bills Future | 3/7/2024 | 39 | 24,900,394 | (2,856) | 24,897,538 |
| 3 Month Canadian Bankers' Acceptances Future | 3/18/2024 | 33 | 5,763,463 | (7,685) | 5,755,778 |
| 3 Month Euribor Future | 3/17/2025 | 25 | 6,400,392 | 3,722 | 6,404,114 |
| 3-Month Secured Overnight Financing Rate Future | 6/17/2025 | 17 | 4,065,265 | 1,773 | 4,067,038 |
| ICE 3 Month SONIA Rate Future | 6/17/2025 | 22 | 6,401,817 | (3,275) | 6,398,542 |
| | | | \$ 73,590,711 | \$ (262,327) | \$ 73,328,384 |

⁽¹⁾ The investment is a holding of Blueprint-Chesapeake Cayman Subsidiary, a wholly-owned subsidiary of the Blueprint Chesapeake Multi-Asset Trend ETF.

Blueprint Chesapeake Multi-Asset Trend ETF

CONSOLIDATED SCHEDULE OF FORWARD CONTRACTS at September 30, 2023 (Unaudited)

The Blueprint Chesapeake Multi-Asset Trend ETF had the following forwards contracts with StoneX Financial Group outstanding as of September 30, 2023:

Long Forwards Currency Contracts

| Maturity Date | Currency Received | Amount Received | Currency Delivered | Amount Delivered | Unrealized Appreciation (Depreciation) |
|------------------|----------------------|--------------------|-----------------------|---------------------|--|
| 12/20/2023 | NZD | 473,220 | CAD | 16,752,000 | 9,646 |
| 12/20/2023 | USD | 678,000 | CZK | 72,690,861 | 8,153 |
| 12/20/2023 | JPY | 2,356,000 | CNH | 32,008,870 | 4,391 |
| 12/20/2023 | USD | 939,309 | PLN | 5,030,000 | 2,764 |
| 12/20/2023 | JPY | 548,716 | CAD | 744,000 | 1,528 |
| 12/20/2023 | NZD | 26,948 | CAD | 957,000 | 465 |
| 12/20/2023 | AUD | 186,000 | CNH | 39,815 | 141 |
| 12/20/2023 | CNH | 134,936 | JPY | 131,000 | 135 |
| 12/20/2023 | JPY | 30,915 | CAD | 42,000 | 25 |
| 12/20/2023 | EUR | 338 | NOK | 302,000 | 2 |
| 12/20/2023 | CHF | 21,524 | CAD | 168,000 | (264) |
| 12/20/2023 | CNH | 16,000 | CAD | 144,168 | (320) |
| 12/20/2023 | CAD | 10,942,214 | GBP | 28,000 | (329) |
| 12/20/2023 | CHF | 24,000 | CNH | 40,070 | (367) |
| 12/20/2023 | HUF | 7,596,000 | USD | 20,877 | (443) |
| 12/20/2023 | USD | 22,000 | CZK | 452,932 | (476) |
| 12/20/2023 | USD | 42,984 | PHP | 54,000 | (610) |
| 12/20/2023 | USD | 24,000 | COP | 278,002 | (674) |
| 12/20/2023 | USD | 35,000 | PLN | 286,465 | (838) |
| 12/20/2023 | EUR | 127,223 | ZAR | 2,957,000 | (1,059) |
| 12/20/2023 | EUR | 78,866 | NOK | 71,955,000 | (1,176) |
| 12/20/2023 | CNH | 761,778 | AUD | 874,000 | (1,535) |
| 12/20/2023 | DKK | 1,337,377,000 | USD | 327,788 | (4,075) |
| 12/20/2023 | EUR | 716,438 | ZAR | 40,784,000 | (4,363) |
| 12/20/2023 | CAD | 188,778,385 | GBP | 482,000 | (4,548) |
| 12/20/2023 | USD | 340,000 | COP | 6,950,651 | (4,767) |
| 12/20/2023 | CNH | 212,000 | CAD | 1,919,236 | (5,481) |
| 12/20/2023 | DKK | 3,478,000 | USD | 503,132 | (6,873) |
| 12/20/2023 | HUF | 129,208,000 | USD | 355,455 | (7,869) |
| 12/20/2023 | CHF | 378,000 | CNH | 639,610 | (12,078) |
| | | | | | (30,895) |

Short Forwards Currency Contracts

| Maturity Date | Currency Received | Amount Received | Currency Delivered | Amount Delivered | Unrealized Appreciation (Depreciation) |
|------------------|----------------------|--------------------|-----------------------|---------------------|--|
| 12/20/2023 | CHF | 4,411,000 | AUD | 57,767,895 | 15,208 |
| 12/20/2023 | AUD | 1,042,346 | NZD | 957,000 | 6,826 |
| 12/20/2023 | SGD | 351,000 | CNH | 30,120,124 | 6,203 |
| 12/20/2023 | USD | 3,712,000 | PHP | 74,351,360 | 6,074 |
| 12/20/2023 | EUR | 1,086,501 | PLN | 34,529,000 | 5,572 |
| 12/20/2023 | USD | 860,000 | PHP | 4,015,340 | 3,529 |
| 12/20/2023 | JPY | 2,372,220 | SEK | 2,292,000 | 3,418 |

| | | | | | |
|------------|-----|------------|-----|------------|-----------------|
| 12/20/2023 | USD | 284,359 | THB | 1,979,000 | 1,986 |
| 12/20/2023 | CLP | 40,784,000 | USD | 719,295 | 1,506 |
| 12/20/2023 | CHF | 251,000 | AUD | 3,288,325 | 858 |
| 12/20/2023 | CNH | 2,866,000 | EUR | 614,799 | 780 |
| 12/20/2023 | EUR | 182,460 | CNH | 6,571,000 | 622 |
| 12/20/2023 | AUD | 68,744 | NZD | 63,000 | 525 |
| 12/20/2023 | DKK | 8,992,000 | USD | 389,577 | 516 |
| 12/20/2023 | CAD | 65,914 | AUD | 2,093,000 | 393 |
| 12/20/2023 | EUR | 134,000 | HUF | 1,811,242 | 313 |
| 12/20/2023 | SEK | 14,000 | JPY | 1,206,120 | 215 |
| 12/20/2023 | USD | 33,000 | CZK | 3,568,943 | 187 |
| 12/20/2023 | USD | 213,000 | ILS | 4,291,950 | 175 |
| 12/20/2023 | USD | 48,000 | PHP | 225,581 | (5) |
| 12/20/2023 | EUR | 5,858 | PLN | 5,274,000 | (9) |
| 12/20/2023 | CAD | 266,591 | AUD | 6,146,000 | (36) |
| 12/20/2023 | SGD | 117,019 | USD | 71,000 | (42) |
| 12/20/2023 | CLP | 182,000 | USD | 7,956 | (60) |
| 12/20/2023 | HUF | 86,000 | USD | 12,409 | (138) |
| 12/20/2023 | SEK | 27,279 | NOK | 104,000 | (157) |
| 12/20/2023 | TWD | 111,000 | USD | 25,504 | (161) |
| 12/20/2023 | SGD | 43,465 | CNH | 50,000 | (173) |
| 12/20/2023 | NZD | 41,005 | JPY | 2,330,000 | (174) |
| 12/20/2023 | USD | 53,325 | PLN | 288,000 | (180) |
| 12/20/2023 | CHF | 59,276 | CAD | 318,000 | (213) |
| 12/20/2023 | NOK | 376,092 | JPY | 512,000 | (467) |
| 12/20/2023 | GBP | 26,000 | CNH | 49,912 | (555) |
| 12/20/2023 | GBP | 22,945 | AUD | 40,000 | (571) |
| 12/20/2023 | GBP | 31,658 | CAD | 48,000 | (615) |
| 12/20/2023 | DKK | 76,421,000 | USD | 19,190 | (692) |
| 12/20/2023 | NOK | 179,421 | JPY | 789,000 | (716) |
| 12/20/2023 | USD | 81,506 | THB | 30,576,000 | (747) |
| 12/20/2023 | SGD | 313,733 | USD | 191,000 | (901) |
| 12/20/2023 | CHF | 923,149 | CAD | 4,937,000 | (1,187) |
| 12/20/2023 | USD | 590,796 | THB | 4,152,000 | (1,632) |
| 12/20/2023 | ILS | 484,000 | USD | 326,613 | (1,967) |
| 12/20/2023 | NZD | 718,787 | JPY | 40,784,000 | (2,014) |
| 12/20/2023 | SEK | 421,896 | NOK | 1,607,000 | (2,032) |
| 12/20/2023 | CLP | 1,807,000 | USD | 415,402 | (2,846) |
| 12/20/2023 | EUR | 332,437 | HUF | 2,597,000 | (4,374) |
| 12/20/2023 | USD | 328,000 | TWD | 3,781,395 | (7,516) |
| 12/20/2023 | USD | 797,331 | CZK | 997,000 | (8,509) |
| 12/20/2023 | GBP | 341,510 | AUD | 600,000 | (11,503) |
| 12/20/2023 | USD | 519,000 | SGD | 4,255,073 | (13,426) |
| 12/20/2023 | GBP | 437,000 | CNH | 848,135 | (15,298) |
| 12/20/2023 | GBP | 501,844 | CAD | 769,000 | (15,738) |
| | | | | | <u>(39,748)</u> |

Summary of Fair Value Exposure at September 30, 2023 (Unaudited)

The Blueprint Chesapeake Multi-Asset Trend ETF (the "Fund") utilizes various methods to measure the fair value of its investments on a recurring basis. U.S. GAAP establishes a hierarchy that prioritizes inputs to valuation methods. The three levels of inputs are:

- Level 1 — Unadjusted quoted prices in active markets for identical assets or liabilities that the Fund has the ability to access.
- Level 2 — Observable inputs other than quoted prices included in Level 1 that are observable for the asset or liability, either directly or indirectly. These inputs may include quoted prices for the identical instrument on an inactive market, prices for similar instruments, interest rates, prepayment spreads, credit risk, yield curves, default rates and similar data.
- Level 3 — Unobservable inputs for the asset or liability, to the extent relevant observable inputs are not available, representing the Fund's own assumptions about the assumptions a market participant would use in valuing the asset or liability, and would be based on the best information available.

The following is a summary of the inputs used to value the Fund's investments and other financial instruments as of September 30, 2023:

| Investments in Securities | Level 1 | Level 2 | Level 3 | Total |
|--|----------------------|----------------|----------------|----------------------|
| Closed-End Funds | \$ 156,379 | \$ — | \$ — | \$ 156,379 |
| Common Stocks ⁽¹⁾ | 11,739,554 | — | — | 11,739,554 |
| Exchange Traded Funds | 5,415,039 | — | — | 5,415,039 |
| Short-Term Investments | 24,539,549 | — | — | 24,539,549 |
| Total Investments in Securities | \$ 41,850,521 | \$ — | \$ — | \$ 41,850,521 |

| Securities Sold Short | Level 1 | Level 2 | Level 3 | Total |
|------------------------------------|----------------------|----------------|----------------|----------------------|
| Common Stocks ⁽¹⁾ | \$ 16,412,094 | \$ — | \$ — | \$ 16,412,094 |
| Exchange Traded Funds | 2,417,612 | — | — | 2,417,612 |
| Total Securities Sold Short | \$ 18,829,706 | \$ — | \$ — | \$ 18,829,706 |

| Other Financial Instruments ⁽²⁾ | Level 1 | Level 2 | Level 3 | Total |
|---|---------------------|--------------------|----------------|---------------------|
| Long Futures Contracts Outstanding | \$ (142,148) | \$ — | \$ — | \$ (142,148) |
| Short Futures Contracts Outstanding | (262,327) | — | — | (262,327) |
| Long Forwards Currency Contracts | — | (30,895) | — | (30,895) |
| Short Forwards Currency Contracts | — | (39,748) | — | (39,748) |
| Total Other Financial Instruments | \$ (404,475) | \$ (70,643) | \$ — | \$ (475,118) |

⁽¹⁾ See Schedule of Investments for industry breakout.

⁽²⁾ Other Financial Instruments are derivative instruments not reflected in the Schedule of Investments, such as futures contracts and forward contracts, which are presented at the unrealized appreciation/depreciation on the investment.