

ETFMG Sit Ultra Short ETF
Schedule of Investments
June 30, 2021 (Unaudited)

	Principal Amount	Value
ASSET BACKED SECURITIES - 0.3%		
Delta Air Lines		
Series 2019-1, 3/20/19, 4/25/2024	\$ 557,000	\$ 589,748
TOTAL ASSET BACKED SECURITIES (Cost \$584,956)		589,748
CORPORATE OBLIGATIONS - 89.6%		
Aerospace & Defense - 0.8%		
L3Harris Technologies, Inc.		
0.878% (3 Month LIBOR + 0.750%), 03/10/2023 (b)	1,463,000	1,474,372
Agriculture - 0.4%		
Bunge, Ltd.		
3.000%, 09/25/2022	206,000	211,664
Automotive - 9.4%		
American Honda Finance Corp.		
0.526% (3 Month LIBOR + 0.350%), 11/05/2021 (b)	450,000	450,535
0.548% (3 Month LIBOR + 0.420%), 09/08/2023 (b)	1,000,000	1,004,958
0.468% (3 Month LIBOR + 0.280%), 01/12/2024 (b)	2,000,000	2,002,335
BMW US Capital LLC		
0.660% (3 Month LIBOR + 0.500%), 08/13/2021 (a)(b)	160,000	160,100
0.834% (3 Month LIBOR + 0.640%), 04/06/2022 (a)(b)	1,290,000	1,295,044
Daimler Finance North America LLC		
1.030% (3 Month LIBOR + 0.880%), 02/22/2022 (a)(b)	2,422,000	2,434,292
General Motors Financial Co, Inc.		
3.150%, 06/30/2022	1,488,000	1,523,894
Hyundai Capital America		
2.850%, 11/01/2022 (a)	2,000,000	2,057,106
2.50%, 09/18/2023 (a)	2,564,000	2,588,751
Toyota Motor Credit Corp.		
0.285% (3 Month LIBOR + 0.120%), 08/13/2021 (b)	1,900,000	1,900,363
0.556% (3 Month LIBOR + 0.405%), 05/17/2022 (b)	500,000	501,556
0.311% (3 Month SOFR + 0.260%), 06/18/2024 (b)	2,000,000	2,001,980
		17,920,914
Banks - 22.6% (c)		
Bank of America Corp.		
1.346% (3 Month LIBOR + 1.180%), 10/21/2022 (b)	100,000	100,346
1.176% (3 Month LIBOR + 1.000%), 04/24/2023 (b)	500,000	503,661
0.536% (3 Month BSBY + 0.430%), 05/28/2024 (b)	2,000,000	2,002,220
1.133% (3 Month LIBOR + 0.960%), 07/23/2024 (b)	2,350,000	2,383,511
Bank of Montreal		
0.755% (3 Month LIBOR + 0.630%), 09/11/2022 (b)	250,000	251,964
Bank of Nova Scotia		
0.771% (3 Month LIBOR + 0.640%), 03/07/2022 (b)	150,000	150,629
Barclays PLC		
1.813% (3 Month LIBOR + 1.625%), 01/10/2023 (b)	3,797,000	3,825,724
1.536% (3 Month LIBOR + 1.380%), 05/16/2024 (b)	1,181,000	1,202,818
Canadian Imperial Bank of Commerce		
0.389% (3 Month SOFR + 0.340%), 06/22/2023 (b)	500,000	500,783
Citizens Financial Group, Inc.		
4.150%, 09/28/2022 (a)	672,000	699,002
Commonwealth Bank of Australia		
0.805% (3 Month LIBOR + 0.680%), 09/18/2022 (a)(b)	2,539,000	2,558,872
Cooperative Rabobank USA		
0.668% (3 Month LIBOR + 0.480%), 01/10/2023 (b)	895,000	900,931
Credit Suisse AG		
0.480% (3 Month SOFR + 0.450%), 02/04/2022 (b)	1,490,000	1,492,565
Fifth Third Bank NA		
0.816% (3 Month LIBOR + 0.640%), 02/01/2022 (b)	2,000,000	2,006,621
First Niagara Financial Group, Inc.		
7.250%, 12/15/2021	1,050,000	1,082,534
Fulton Financial Corp.		
5.600%, 03/16/2022	87,000	88,705
Goldman Sachs Group, Inc.		
0.966% (3 Month LIBOR + 0.780%), 10/31/2022 (b)	698,000	699,597
HSBC Holdings PLC		
1.155% (3 Month LIBOR + 1.000%), 05/18/2024 (b)	1,922,000	1,947,374
Huntington Bancshares, Inc.		
4.350%, 02/04/2023	766,000	810,443
JPMorgan Chase & Co.		
1.184% (3 Month LIBOR + 1.000%), 01/15/2023 (b)	1,000,000	1,005,681
1.076% (3 Month LIBOR + 0.900%), 04/25/2023 (b)	1,155,000	1,163,458
0.629% (3 Month SOFR + 0.580%), 03/16/2024 (b)	1,000,000	1,006,106
1.063% (3 Month LIBOR + 0.890%), 07/23/2024 (b)	2,148,000	2,177,429
KeyBank NA		
0.170% (3 Month SOFR + 0.320%), 06/14/2024 (b)	2,000,000	2,003,605
Mitsubishi UFJ Financial Group, Inc.		
0.966% (3 Month LIBOR + 0.790%), 07/25/2022 (b)	409,000	412,155
Mizuho Financial Group, Inc.		
1.024% (3 Month LIBOR + 0.840%), 07/16/2023 (b)	500,000	503,232
1.178% (3 Month LIBOR + 0.990%), 07/10/2024 (b)	300,000	304,336
Morgan Stanley		
0.725% (3 Month SOFR + 0.700%), 01/20/2023 (b)	1,678,000	1,683,913
PNC Bank NA		
0.681% (3 Month LIBOR + 0.500%), 07/27/2022 (b)	2,160,000	2,171,479
Royal Bank of Canada		
0.550% (3 Month LIBOR + 0.360%), 01/17/2023 (b)	1,000,000	1,004,841
Sveabank AB		
0.819% (3 Month LIBOR + 0.700%), 03/14/2022 (a)(b)	200,000	200,818
Truist Bank		
0.766% (3 Month LIBOR + 0.590%), 08/02/2022 (b)	590,000	590,347
0.776% (3 Month SOFR + 0.730%), 03/09/2023 (b)	2,500,000	2,520,749
US Bank NA		
0.590% (3 Month LIBOR + 0.440%), 05/23/2022 (b)	805,000	807,951
Wells Fargo Bank NA		
0.783% (3 Month LIBOR + 0.660%), 09/09/2022 (b)	750,000	751,044
2.082%, 09/09/2022 (c)	200,000	200,673
Westpac Banking Corp.		
0.758% (3 Month LIBOR + 0.570%), 01/11/2023 (b)	1,500,000	1,513,143
		43,229,260
		43,229,260
Biotechnology - 0.2%		
Gilead Sciences, Inc.		
0.666% (3 Month LIBOR + 0.520%), 09/29/2023 (b)	364,000	364,290
Business Support Services - 1.2%		
Gleeson Finance Canada, Ltd.		
4.950%, 11/15/2021 (a)	1,200,000	1,219,795
4.250%, 10/25/2022 (a)	1,000,000	1,046,240
		2,266,035
Capital Markets - 4.9%		
Bank of New York Mellon Corp.		
1.236% (3 Month LIBOR + 1.050%), 10/30/2023 (b)	910,000	921,367
BGC Partners, Inc.		
5.375%, 07/24/2023	1,245,000	1,348,315
Charles Schwab Corp.		
0.550% (3 Month SOFR + 0.500%), 03/18/2024 (b)	4,100,000	4,129,773
Goldman Sachs Group, Inc.		
1.735% (3 Month LIBOR + 1.600%), 11/29/2023 (b)	2,980,000	3,074,973
		9,474,428
Chemicals - 2.4%		
Cabot Corp.		
3.700%, 07/15/2022	1,000,000	1,028,594
LYB International Finance III LLC		
1.450% (3 Month LIBOR + 1.000%), 10/01/2023 (b)	2,178,000	2,181,552
Sherrin Williams Co.		
2.750%, 06/01/2022	293,000	298,771
Westlake Chemical Corp.		
3.600%, 07/15/2022	1,150,000	1,176,858
		4,685,775
Commercial and Industrial Machinery and Equipment Rental and Leasing - 3.1%		
Penske Truck Leasing Co., LP		
3.450%, 07/01/2024 (a)	2,200,000	2,361,403
Triton Container International Ltd.		
1.150%, 06/07/2024 (a)	3,550,000	3,544,269
		5,905,672
Consumer Finance - 1.2%		
AKG Global Funding		
2.700%, 12/15/2021 (a)	75,000	75,865
Capital One Financial Corp.		
0.906% (3 Month LIBOR + 0.720%), 01/30/2023 (b)	2,291,000	2,311,581
		2,387,446
Containers & Packaging - 0.3%		
WestRock RKT LLC		
4.000%, 03/01/2023	500,000	524,428
Diversified Financial Services - 1.4%		
Guardian Life Global Funding		
1.950%, 10/27/2021 (a)	2,000,000	2,010,999
National Rural Utilities Cooperative Finance Corp.		
0.221% (3 Month LIBOR + 0.065%), 02/16/2023 (b)	663,000	663,161
		2,674,160
Diversified Telecommunication Services - 1.5%		
AT&T, Inc.		
1.299% (3 Month LIBOR + 1.180%), 06/12/2024 (b)	320,000	328,311
Verizon Communications, Inc.		
0.550% (3 Month SOFR + 0.500%), 03/22/2024 (b)	2,500,000	2,520,362
		2,848,673
Electronic Products - 0.3%		
Arrow Electronics, Inc.		
3.500%, 04/01/2022	500,000	508,365
Energy - 0.1%		
ConocoPhillips Co.		
1.056% (3 Month LIBOR + 0.900%), 05/15/2022 (b)	150,000	151,071
Equity Real Estate Investment Trusts (REITs) - 2.0%		
Public Storage		
0.495% (3 Month SOFR + 0.470%), 04/23/2024 (b)	2,739,000	2,744,985
Tanger Properties LP		
3.875%, 12/01/2023	1,000,000	1,058,180
		3,803,165
Food Products - 2.2%		
General Mills, Inc.		
1.200% (3 Month LIBOR + 1.010%), 10/17/2023 (b)	2,579,000	2,625,744
Hormel Foods Corp.		
0.650%, 06/03/2024	1,536,000	1,539,591
		4,165,335
Health Care Providers & Services - 1.0%		
Cigna Corp.		
1.074% (3 Month LIBOR + 0.890%), 07/15/2023 (b)	1,920,000	1,946,349
Hotels, Restaurants & Leisure - 0.8%		
Expedia Group, Inc.		
3.600%, 12/15/2023	1,500,000	1,595,223
Household Products - 0.1%		
Reckitt Benckiser Treasury Services PLC		
0.694% (3 Month LIBOR + 0.560%), 06/24/2022 (a)(b)	200,000	201,018
Industrial Conglomerates - 1.2%		
Honeywell International, Inc.		
0.380% (3 Month LIBOR + 0.230%), 08/19/2022 (b)	2,270,000	2,270,775
Insurance - 8.1%		
Allstate Corp.		
0.776% (3 Month LIBOR + 0.630%), 03/29/2023 (b)	2,388,000	2,406,868
Athene Global Funding		
1.424% (3 Month LIBOR + 1.230%), 07/01/2022 (a)(b)	200,000	202,050
Brighthouse Financial Global Funding		
1.000%, 04/12/2024 (a)	2,250,000	2,255,486
0.779% (3 Month SOFR + 0.760%), 04/12/2024 (a)(b)	2,505,000	2,524,241
Fidelity National Financial, Inc.		
5.500%, 09/01/2022	918,000	969,608
Final Holdings, Inc.		
7.125%, 10/15/2023	1,170,000	1,333,105
Infinity Property and Casualty Corp.		
5.000%, 09/19/2022	670,000	702,953
Jackson National Life Global Funding		
0.618% (3 Month SOFR + 0.600%), 01/06/2023 (a)(b)	2,000,000	2,010,827
Metropolitan Life Global Funding I		
0.590% (3 Month SOFR + 0.570%), 01/13/2023 (a)(b)	2,000,000	2,012,268
Progressive Corp.		
3.750%, 08/23/2021	1,000,000	1,004,996
		15,422,402
Insurance Carriers - 1.8%		
John Hancock Life Insurance Co.		
3.75%, 02/15/2024 (a)	495,000	576,556
Metropolitan Life Insurance Co.		
7.875%, 02/15/2024 (a)	1,425,000	1,677,644
Pacific Life Insurance Co.		
7.900%, 12/30/2023 (a)	1,000,000	1,173,364
		3,427,564
Investment & Miscellaneous Financial Services - 1.6%		
FMR LLC		
5.350%, 11/15/2021 (a)	325,000	330,991
Intercontinental Exchange, Inc.		
0.769% (3 Month LIBOR + 0.650%), 06/15/2023 (b)	2,780,000	2,778,012
		3,109,003
Machinery - 1.5%		
Otis Worldwide Corp.		
0.644% (3 Month LIBOR + 0.450%), 04/05/2023 (b)	2,570,000	2,570,219
Stapson, Inc.		
6.125%, 09/01/2021	225,000	226,938
		2,797,157
Motion Picture and Video Industries - 0.4%		
Historic TW, Inc.		
0.150%, 02/01/2023	650,000	734,632
Mult Utilities - 5.4%		
CenterPoint Energy, Inc.		
0.631% (3 Month LIBOR + 0.500%), 03/02/2023 (b)	321,000	321,084
0.684% (3 Month SOFR + 0.650%), 05/13/2024 (b)	3,586,000	3,602,747
Dominion Energy, Inc.		
0.649% (3 Month LIBOR + 0.530%), 09/15/2023 (b)	1,000,000	1,000,719
Duke Energy Florida Project Finance LLC		
1.731% (3 Month LIBOR + 0.180%), 09/01/2022 (b)		