

Portfolio of Investments Summary Table

	Percentage of Fair Value
Exchange-Traded Funds	100.0%
Total	100.0%

Portfolio holdings and allocations are subject to change. As of January 31, 2022, percentages in the table above are based on total investments. Such total investments may differ from the percentages set forth in the following Portfolio of Investments which are computed using the Fund's total net assets.

Portfolio of Investments

<i>Shares</i>	<i>Fair Value</i>
Exchange-Traded Funds — 99.5%	
3,892 Alerian MLP ETF	\$ 141,708
900 Fidelity Total Bond ETF	46,692
3,712 Global X U.S. Preferred ETF	91,575
468 Invesco QQQ Trust	169,907
2,416 Invesco Taxable Municipal Bond ETF	77,215
772 iShares Broad USD High Yield Corporate Bond ETF	30,888
128 iShares Core S&P 500 ETF	57,827
2,540 iShares Core U.S. Aggregate Bond ETF	283,971
1,764 JPMorgan Equity Premium Income ETF	107,586
544 Schwab U.S. Large-Cap ETF	58,388
3,024 Schwab U.S. REIT ETF	146,664
9,784 SPDR Portfolio Aggregate Bond ETF	283,931
2,000 Utilities Select Sector SPDR Fund ETF	138,500
1,020 Vanguard Dividend Appreciation ETF	165,893
684 Vanguard Intermediate-Term Corporate Bond ETF	61,875
300 Vanguard Mortgage-Backed Securities ETF	15,618
140 Vanguard S&P 500 ETF	57,917
3,420 Vanguard Total Bond Market ETF	283,860
4,312 WisdomTree U.S. Efficient Core Fund	179,164
Total Exchange-Traded Funds (Cost \$2,428,001)	\$ 2,399,179
Total Investments — 99.5% (Cost \$2,428,001)	\$ 2,399,179
Other Assets less Liabilities — 0.5%	13,069
Net Assets — 100.0%	\$ 2,412,248

ETF — Exchange-Traded Fund

MLP — Master Limited Partnership

REIT — Real Estate Investment Trust

S&P — Standard and Poor's

SPDR — Standard and Poor's Depository Receipts

USD — United States Dollar

Portfolio of Investments Summary Table

	Percentage of Fair Value
Communication Services	11.0%
Consumer Discretionary	6.3%
Consumer Staples	12.5%
Energy	8.1%
Financials	20.6%
Health Care	8.7%
Industrials	8.5%
Information Technology	11.2%
Materials	3.0%
Real Estate	4.0%
Utilities	6.1%
Total	100.0%

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Portfolio of Investments

Principal Amount	Fair Value
Corporate Bonds — 82.0%	
Communication Services — 6.8%	
\$ 102,000 Verizon Communications, Inc., 4.52%, 9/15/48	\$ 120,672
114,000 Walt Disney Co. (The), 2.65%, 1/13/31	113,452
	234,124
Consumer Discretionary — 5.5%	
108,000 Amazon.com, Inc., 1.50%, 6/03/30	101,388
66,000 Home Depot, Inc. (The), 5.88%, 12/16/36	89,065
	190,453
Consumer Staples — 10.9%	
102,000 Anheuser-Busch Companies LLC / Anheuser-Busch InBev Worldwide, Inc., 4.70%, 2/01/36	117,173
90,000 BAT Capital Corp., 3.56%, 8/15/27	92,056
96,000 Coca-Cola Co. (The), 1.38%, 3/15/31	87,410
84,000 Costco Wholesale Corp., 1.60%, 4/20/30	78,979
	375,618
Energy — 4.4%	
84,000 Chevron Corp., 2.24%, 5/11/30	82,665
72,000 MPLX LP, 2.65%, 8/15/30	69,495
	152,160
Financials — 18.0%	
36,000 Capital One Financial Corp., 3.80%, 1/31/28	38,050
108,000 Citigroup, Inc., 4.41%, 3/31/31	118,841
114,000 Goldman Sachs Group, Inc. (The), 1.99%, 1/27/32	105,079
102,000 JPMorgan Chase & Co., 4.49%, 3/24/31	114,016
84,000 MetLife, Inc., 4.55%, 3/23/30	96,340
36,000 Northern Trust Corp., 1.95%, 5/01/30	34,642
114,000 Wells Fargo & Co., 3.00%, 10/23/26	117,127
	624,095
Health Care — 7.5%	
90,000 AbbVie, Inc., 3.20%, 11/21/29	92,687
78,000 Amgen, Inc., 2.20%, 2/21/27	77,735

Principal Amount	Fair Value
\$ 84,000 CVS Health Corp., 4.30%, 3/25/28	\$ 91,566
	261,988
Industrials — 7.4%	
96,000 Boeing Co. (The), 5.15%, 5/01/30	108,044
54,000 General Electric Co., 5.88%, 1/14/38	69,126
72,000 Southwest Airlines Co., 5.13%, 6/15/27	80,434
	257,604
Information Technology — 9.9%	
78,000 Apple, Inc., 3.35%, 2/09/27	82,552
84,000 Broadcom Corp. / Broadcom Cayman Finance, Ltd., 3.88%, 1/15/27	88,572
84,000 Fiserv, Inc., 3.50%, 7/01/29	87,168
72,000 Oracle Corp., 5.38%, 7/15/40	81,433
	339,725
Materials — 2.6%	
48,000 Dow Chemical Co. (The), 3.60%, 11/15/50	48,216
42,000 Sherwin-Williams Co. (The), 2.95%, 8/15/29	42,859
	91,075
Real Estate — 3.5%	
120,000 Equinix, Inc., 3.20%, 11/18/29	121,338
Utilities — 5.4%	
102,000 NextEra Energy Capital Holdings, Inc., 2.25%, 6/01/30	98,119
84,000 Pacific Gas and Electric Co., 4.55%, 7/01/30	87,411
	185,530
Total Corporate Bonds (Cost \$2,960,531)	
	\$ 2,833,710
Shares or Principal Amount	Fair Value
Yankee Dollars — 5.5%	
Communication Services — 2.8%	
66,000 Orange SA, 9.00%, 3/01/31	97,585
Energy — 2.7%	
66,000 Shell International Finance BV, 6.38%, 12/15/38	91,821
Total Yankee Dollars (Cost \$198,551)	
	\$ 189,406

Strategy Shares Gold-Hedged Bond ETF (GLDB)

January 31, 2022 (Unaudited)

<i>Shares</i>	<i>Fair Value</i>
Total Investments — 87.4% (Cost \$3,159,082)	\$ 3,023,116
Other Assets less Liabilities — 12.6%	434,622
Net Assets — 100.0%	\$ 3,457,738

BV - Besloten Vennootschap (Dutch private limited company)

LLC — Limited Liability Corporation

LP — Limited Partnership

SA – Societe Anonyme (French public limited company)

Total Return Swap Agreements

Pay/ Receive	Financing Rate	Description	Counterparty	Payment Frequency	Expiration Date	Notional Amount	Value and Unrealized Appreciation/ (Depreciation)
Receive	Effective Federal Funds Rate ^(a) + 85 bps	iShares Gold Trust	BNP Paribas SA	Monthly	5/23/22	\$ 3,584,007	\$ (4,917)
Receive	Effective Federal Funds Rate ^(a) + 85 bps	iShares IBoxx \$ Investment Grade Corporate Bond	BNP Paribas SA	Monthly	5/23/22	537,813	(7,866)
							<u>\$ (12,783)</u>

(a) The Effective Federal Funds Rate at January 31, 2022 was 0.08%.

Portfolio of Investments Summary Table

	Percentage of Fair Value
Exchange-Traded Funds	100.0%
Total	100.0%

Portfolio holdings and allocations are subject to change. As of January 31, 2022, percentages in the table above are based on total investments. Such total investments may differ from the percentages set forth in the following Portfolio of Investments which are computed using the Fund's total net assets.

Portfolio of Investments

<i>Shares or Principal Amount</i>	<i>Fair Value</i>
Exchange-Traded Funds — 89.4%	
2,354,625 Alerian MLP ETF	\$ 85,731,896
543,375 Fidelity Total Bond ETF	28,190,295
2,244,375 Global X U.S. Preferred ETF	55,368,731
280,875 Invesco QQQ Trust	101,971,668
1,459,500 Invesco Taxable Municipal Bond ETF	46,645,620
467,250 iShares Broad USD High Yield Corporate Bond ETF	18,694,673
78,750 iShares Core S&P 500 ETF	35,576,888
1,535,625 iShares Core U.S. Aggregate Bond ETF	171,682,875
1,065,750 JPMorgan Equity Premium Income ETF	65,000,093
328,125 Schwab U.S. Large-Cap ETF	35,217,656
1,827,000 Schwab U.S. REIT ETF	88,609,500
5,916,750 SPDR Portfolio Aggregate Bond ETF	171,704,084
1,210,125 Utilities Select Sector SPDR Fund ETF	83,801,156
616,875 Vanguard Dividend Appreciation ETF	100,328,550
414,750 Vanguard Intermediate-Term Corporate Bond ETF	37,518,285
181,125 Vanguard Mortgage-Backed Securities ETF	9,429,368
84,000 Vanguard S&P 500 ETF	34,749,960
2,068,500 Vanguard Total Bond Market ETF	171,685,500
2,606,625 WisdomTree U.S. Efficient Core Fund	108,305,269
Total Exchange-Traded Funds (Cost \$1,466,431,458)	\$ 1,450,212,067
Total Investments — 89.4%	\$ 1,450,212,067
(Cost \$1,466,431,458)	\$ 1,450,212,067
Other Assets less Liabilities — 10.7%	172,841,696
Net Assets — 100.0%	\$ 1,623,053,763

ETF — Exchange-Traded Fund

MLP — Master Limited Partnership

REIT — Real Estate Investment Trust

S&P — Standard and Poor's

SPDR — Standard and Poor's Depository Receipts

USD — United States Dollar

Total Return Swap Agreements

Pay/Receive	Financing Rate	Description	Counterparty	Payment Frequency	Expiration Date	Notional Amount	Value and Unrealized Appreciation/ (Depreciation)
Receive	Effective Federal Funds Rate ^(a) + 85 bps	Nasdaq 7HANDL™ Index	BNP Paribas SA	Monthly	1/11/21	\$ 650,421,612	\$ (10,963,738)

(a) The Effective Federal Funds Rate at January 31, 2022 was 0.08%.

SA – Societe Anonyme (French public limited company)

Portfolio of Investments Summary Table

	Percentage of Fair Value
Communication Services	6.6%
Consumer Discretionary	4.8%
Consumer Staples	5.0%
Electrical Equipment	0.7%
Energy	3.1%
Financials	0.6%
Health Care	22.1%
Industrials	14.7%
Information Technology	32.0%
Machinery	0.2%
Materials	1.7%
Real Estate	0.7%
Utilities	7.8%
Total	100.0%

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Portfolio of Investments

Shares	Fair Value
Common Stocks — 97.6%	
Communication Services — 6.4%	
5 Alphabet, Inc., Class C †	\$ 13,570
47 Meta Platforms, Inc., Class A †	14,723
22 Netflix, Inc. †	9,397
	37,690
Consumer Discretionary — 4.6%	
200 Arcimoto, Inc. †	1,222
180 Blink Charging Co. †	3,764
616 Canoo, Inc. †	3,770
262 Fisker, Inc. †	3,094
15 Tesla, Inc. †	14,051
363 Workhorse Group, Inc. †	1,227
	27,128
Consumer Staples — 4.8%	
61 Beyond Meat, Inc. †	3,973
43 Ingredion, Inc.	4,072
44 McCormick & Co., Inc.	4,414
532 Oatly Group AB ADR †	3,783
232 Unilever PLC ADR	11,923
	28,165
Electrical Equipment — 0.7%	
443 Freyr Battery SA	4,022
Energy — 3.0%	
135 Aemetis, Inc. †	1,238
58 Enviva, Inc.	4,059
1,029 Gevo, Inc. †	3,519
440 Montauk Renewables, Inc.	4,747
95 Renewable Energy Group, Inc. †	3,825
	17,388
Financials — 0.6%	
Hannon Armstrong Sustainable Infrastructure Capital, Inc.	
87	3,609
Health Care — 21.8%	
91 Abbott Laboratories	11,599
91 AbbVie, Inc.	12,456

Shares	Fair Value
54 Amgen, Inc.	\$ 12,266
49 Baxter International, Inc.	4,187
61 Beam Therapeutics, Inc. †	4,222
197 Boston Scientific Corp. †	8,451
35 CIGNA Corp.	8,066
68 Edwards Lifesciences Corp. †	7,426
117 Gilead Sciences, Inc.	8,036
32 IQVIA Holdings, Inc. †	7,837
57 Moderna, Inc. †	9,652
224 Pfizer, Inc.	11,803
27 UnitedHealth Group, Inc.	12,759
12 Waters Corp. †	3,841
10 West Pharmaceutical Services, Inc.	3,932
	126,533
Industrials — 14.2%	
62 Ameresco, Inc., Class A †	3,138
124 Aris Water Solution, Inc., Class A	1,435
301 Array Technologies, Inc. †	3,173
364 Ballard Power Systems, Inc. †	3,786
223 Bloom Energy Corp., Class A †	3,363
52 Casella Waste Systems, Inc. †	3,951
252 Chargepoint Holdings, Inc. †	3,490
10 Cintas Corp.	3,915
54 EnerSys	4,046
155 Fluence Energy, Inc.	2,899
827 FuelCell Energy, Inc. †	3,506
47 Heritage-Crystal Clean, Inc. †	1,345
105 Johnson Controls International PLC	7,630
42 ManpowerGroup, Inc.	4,405
419 Nikola Corp. †	3,365
169 Plug Power, Inc. †	3,696
233 ReneSola, Ltd. ADR †	1,265
199 Shoals Technologies Group, Inc., Class A †	3,355
74 Stericycle, Inc. †	4,346
134 Sunrun, Inc. †	3,475
524 Sunworks, Inc.	1,200
106 TPI Composites, Inc. †	1,279
134 US Ecology, Inc. †	3,830
22 Watts Water Technologies, Inc.	3,371
37 Xylem, Inc.	3,885

Strategy Shares Halt Climate Change ETF (NZRO) (Continued)

January 31, 2022 (Unaudited)

Shares or Principal Amount	Fair Value
	\$ 83,149
Information Technology — 31.3%	
24 Adobe, Inc. †	12,823
91 Apple, Inc.	15,905
31 Autodesk, Inc. †	7,743
144 Canadian Solar, Inc.	4,030
204 Cisco Systems, Inc.	11,357
45 Citrix Systems, Inc.	4,587
29 Enphase Energy, Inc. †	4,074
50 First Solar, Inc. †	3,919
14 Gartner, Inc. †	4,114
21 Intuit, Inc.	11,660
22 Keysight Technologies, Inc. †	3,714
33 Mastercard, Inc., Class A	12,751
118 Maxeon Solar Technologies, Ltd.	1,302
50 Microsoft Corp.	15,550
46 NetApp, Inc.	3,979
141 Oracle Corp.	11,444
54 Salesforce.com, Inc. †	12,562
21 ServiceNow, Inc. †	12,301
17 SolarEdge Technologies, Inc. †	4,050
222 SunPower Corp. †	3,725
56 Visa, Inc., Class A	12,666
43 Xilinx, Inc.	8,322
	182,578
Machinery — 0.2%	
188 GreenPower Motor Co., Inc.	1,060
Materials — 1.7%	
36 Ecolab, Inc.	6,820
495 PureCycle Technologies, Inc. †	2,945
	9,765
Real Estate — 0.7%	
40 CBRE Group, Inc., Class A †	4,054
Utilities — 7.6%	
25 American Water Works Co., Inc.	4,019
126 Atlantica Sustainable Infrastructure PLC	4,111
127 Brookfield Renewable Corp., Class A	4,346
63 California Water Service Group	3,912
127 Clearway Energy, Inc., Class C	4,277
91 Global Water Resources, Inc.	1,398
55 NextEra Energy Partners LP	4,137
145 NextEra Energy, Inc.	11,327
56 Ormat Technologies, Inc.	3,817
182 Sunnova Energy International, Inc. †	3,578
	44,922
Total Common Stocks (Cost \$607,795)	\$ 570,063
Total Investments — 97.6%	
(Cost \$607,795)	\$ 570,063
Other Assets less Liabilities — 2.4%	14,237
Net Assets — 100.0%	\$ 584,300

ADR — American Depositary Receipt

LP — Limited Partnership

PLC — Public Liability Company

† Non-income producing security

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	Percentage of Fair Value
Exchange-Traded Funds	100.0%
Total	100.0%

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Portfolio of Investments

<i>Shares</i>	<i>Fair Value</i>
Exchange-Traded Funds — 99.8%	
19,392 iShares 1-3 Year Treasury Bond ETF	\$ 1,647,350
1,920 iShares 7-10 Year Treasury Bond ETF	216,134
25,088 iShares Core MSCI EAFE ETF	1,796,552
92,864 iShares Core S&P 500 ETF	41,953,170
Total Exchange-Traded Funds (Cost \$41,919,754)	\$45,613,206
Total Investments — 99.8%	
(Cost \$41,919,754)	\$45,613,206
Other Assets less Liabilities — 0.2%	90,572
Net Assets — 100.0%	\$45,703,778

ETF — Exchange-Traded Fund

MSCI EAFE — MSCI Europe, Australasia and Far East

S&P — Standard and Poor's