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 July 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

Shares		Fair Value
Exchange	ge-Traded Funds — 99.8%	
5,875	Alerian MLP ETF	\$ 228,185
360	Fidelity Total Bond ETF	17,226
5,565	Global X U.S. Preferred ETF	124,656
700	Invesco QQQ Trust	220,822
2,430	Invesco Taxable Municipal Bond ETF	68,380
	iShares Broad USD High Yield Corporate Bond	
970	ETF	35,628
170	iShares Core S&P 500 ETF	70,428
3,020	iShares Core U.S. Aggregate Bond ETF	314,290
1,825	JPMorgan Equity Premium Income ETF	104,810
1,470	Schwab U.S. Large-Cap ETF	71,663
7,200	Schwab U.S. REIT ETF	164,592
11,645	SPDR Portfolio Aggregate Bond ETF	314,182
2,645	Utilities Select Sector SPDR Fund ETF	195,598
1,175	Vanguard Dividend Appreciation ETF	180,034
	Vanguard Intermediate-Term Corporate Bond	
630	ETF	52,265
1,760	Vanguard Mortgage-Backed Securities ETF	86,662
185	Vanguard S&P 500 ETF	70,076
4,080	Vanguard Total Bond Market ETF	313,752
4,045	WisdomTree U.S. Efficient Core Fund	147,643
Total Ex	change-Traded Funds (Cost \$2,909,416)	\$2,780,892
Total Inv	restments — 99.8%	
(Cost	\$2,909,416)	\$2,780,892
	ssets less Liabilities — 0.2%	4,227
Net Ass	ets — 100.0%	\$2,785,119

ETF — Exchange-Traded Fund

MLP — Master Limited Partnership

REIT — Real Estate Investment Trust

S&P — Standard and Poor's

SPDR — Standard and Poor's Depositary Receipts

USD — United States Dollar

Strategy Shares Gold-Hedged Bond ETF (GLDB)

Portfolio of Investments Summary Table

	Percentage of Fair Value
Communication Services	11.0%
Consumer Discretionary	6.2%
Consumer Staples	12.8%
Energy	8.2%
Financials	20.5%
Health Care	8.8%
Industrials	8.6%
Information Technology	10.9%
Materials	3.1%
Real Estate	3.9%
Utilities	6.0%
Total	100.0%

Portfolio holdings and allocations are subject to change. As of July 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

Pri	ncipal Amou	nt	Fair Value
Co	rporate Bond	ds — 77.7%	
Co	mmunication	n Services — 6.6%	
\$	476,000	Verizon Communications, Inc., 4.52%,	
		9/15/48	\$ 465,430
	504,000	Walt Disney Co. (The), 2.65%, 1/13/31	463,637
			929,067
Co	nsumer Disc	retionary — 5.1%	
	448,000	Amazon.com, Inc., 1.50%, 6/03/30	389,729
	280,000	Home Depot, Inc. (The), 5.88%, 12/16/36	338,283
			728,012
Co	nsumer Stap	les — 10.6%	
	476,000	Anheuser-Busch Companies LLC /	
		Anheuser-Busch InBev Worldwide, Inc.,	
		4.70%, 2/01/36	489,258
	392,000	BAT Capital Corp., 3.56%, 8/15/27	366,736
	392,000	Coca-Cola Co. (The), 1.38%, 3/15/31	332,793
	364,000	Costco Wholesale Corp., 1.60%, 4/20/30	319,059
			1,507,846
En	ergy — 4.2%		
	364,000	Chevron Corp., 2.24%, 5/11/30	331,365
	308,000	MPLX LP, 2.65%, 8/15/30	266,619
			597,984
Fin	ancials — 17	7.1%	
	140,000	Capital One Financial Corp., 3.80%,	
		1/31/28	135,410
	448,000	Citigroup, Inc., 4.41%, 3/31/31	443,388
	476,000	Goldman Sachs Group, Inc. (The),	000.00
		1.99%, 1/27/32	392,065

Principal Amount		Fair Value
448,000	JPMorgan Chase & Co., 4.49%,	
	3/24/31	\$ 450,623
364,000	MetLife, Inc., 4.55%, 3/23/30	376,463
168,000	Northern Trust Corp., 1.95%, 5/01/30	147,054
476,000	Wells Fargo & Co., 3.00%, 10/23/26	461,590
		2,406,593
Health Care — 7.3	%	
392,000	AbbVie, Inc., 3.20%, 11/21/29	374,051
\$ 308,000	Amgen, Inc., 2.20%, 2/21/27	292,208
364,000	CVS Health Corp., 4.30%, 3/25/28	370,002
		1,036,261
Industrials - 7.1%	ó	
420,000	Boeing Co. (The), 5.15%, 5/01/30	423,959
280,000	General Electric Co., 5.88%, 1/14/38	302,107
280,000	Southwest Airlines Co., 5.13%,	
	6/15/27	290,114
		1,016,180
Information Techn	ology — 8.9%	
308,000	Apple, Inc., 3.35%, 2/09/27	312,675
336,000	Broadcom Corp. / Broadcom Cayman	
	Finance, Ltd., 3.88%, 1/15/27	332,496
336,000	Fiserv, Inc., 3.50%, 7/01/29	318,487
336,000	Oracle Corp., 5.38%, 7/15/40	314,970
		1,278,628
Materials — 2.5%		
224,000	Dow Chemical Co. (The), 3.60%,	
	11/15/50	178,875
196,000	Sherwin-Williams Co. (The), 2.95%,	
	8/15/29	180,697
		359,572
Real Estate - 3.3	%	
504,000	Equinix, Inc., 3.20%, 11/18/29	464,500

Principal Amount		Fa	ir Value
Corporate Bonds -	continued		
Utilities — 5.0%			
420,000	NextEra Energy Capital Holdings,		
	Inc., 2.25%, 6/01/30	\$	369,482
364,000	Pacific Gas and Electric Co., 4.55%,		
	7/01/30		335,587
			705,069
Total Corporate Bo	onds (Cost \$11,407,385)	\$ 11	,029,712
Yankee Dollars —	5.2%		
Communication Se	ervices — 2.6%		
280,000	Orange SA, 9.00%, 3/01/31		369,285
Energy — 2.6%			
308,000	Shell International Finance BV,		
	6.38%, 12/15/38		370,794
Total Yankee Dolla	rs (Cost \$781,506)	\$	740,079
Total Investments	— 82.9%		
(Cost \$15,933,89	91)	\$1 1	,769,792
Other Assets less	Liabilities — 17.1%	2	2,421,613
Net Assets — 100.	0%	\$14	,191,404

CFC — Controlled Foreign Corporation

ETF — Exchange-Traded Fund

LLC — Limited Liability Corporation

LP — Limited Partnership

Total Return Swap Agreements

Pay/ Receive	Financing Rate	Description	Counterparty	Payment Frequency	Expiration Date	No	tional Amount	Unr App	ue and realized preciation/ preciation)
Receive	Effective Federal								
	Funds Rate ^(a) + 85 bps		BNP Paribas SA	Monthly	5/23/23	\$	13,537,635	\$	387,475
Receive	Effective Federal	iShares IBoxx \$ Investment Grade							
	Funds Rate ^(a) + 85 bps	Corporate Bond	BNP Paribas SA	Monthly	5/23/23		2,807,608		81,126
								\$	468,601

(a) The Effective Federal Funds Rate at July 31, 2022 was 1.68%.

SA — Societe Anonyme (French public limited company)

July 31, 2022 (Unaudited)

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 July 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

Shares			Fair Value		
Exchange-	Traded Funds — 88.5%				
2,608,200	Alerian MLP ETF	\$	101,302,488		
158,760	Fidelity Total Bond ETF		7,596,666		
2,469,600	Global X U.S. Preferred ETF		55,319,040		
312,480	Invesco QQQ Trust		98,574,941		
1,078,560	Invesco Taxable Municipal Bond ETF		30,350,678		
430,920	iShares Broad USD High Yield Corporate				
	Bond ETF		15,827,692		
75,600	iShares Core S&P 500 ETF		31,319,568		
1,340,640	iShares Core U.S. Aggregate Bond ETF		139,520,404		
808,920	JPMorgan Equity Premium Income ETF		46,456,276		
652,680	Schwab U.S. Large-Cap ETF		31,818,150		
3,195,360	Schwab U.S. REIT ETF		73,045,930		
5,168,520	SPDR Portfolio Aggregate Bond ETF		139,446,670		
1,174,320	Utilities Select Sector SPDR Fund ETF		86,840,964		
521,640	Vanguard Dividend Appreciation ETF		79,925,681		
279,720	Vanguard Intermediate-Term Corporate				
	Bond ETF		23,205,571		
781,200	Vanguard Mortgage-Backed Securities				
	ETF		38,466,288		
83,160			31,500,176		
1,809,360	Vanguard Total Bond Market ETF		139,139,784		
1,796,760	WisdomTree U.S. Efficient Core Fund		65,581,740		
	ange-Traded Funds (Cost				
<u>\$1,307,062,</u>		\$1	1,235,238,707		
Total Investments — 88.5%					
(Cost \$1,307,062,153)			1,235,238,707		
Other Assets less Liabilities — 11.5%			161,042,581		
Net Assets	— 100.0%	\$ 1	1,396,281,288		

 ${\sf ETF} - {\sf Exchange-Traded} \; {\sf Fund}$

MLP — Master Limited Partnership

REIT — Real Estate Investment Trust

 $\ensuremath{\mathsf{S\&P}}\xspace$ — Standard and Poor's

SPDR — Standard and Poor's Depositary Receipts

USD — United States Dollar

July 31, 2022 (Unaudited)

Total Return Swap Agreements

Pay/				Payment				Ur	llue and nrealized opreciation/
Receive	Financing Rate	Description	Counterparty	Frequency	Expiration Date	No	tional Amount	(D	epreciation)
Receive	Effective Federal Funds	Nasdaq 7HANDL TM	BNP Paribas						
	Rate ^(a) + 85 bps	Index	SA	Monthly	1/11/23	\$	547,362,608	\$	25,178,501

(a) The Effective Federal Funds Rate at July 31, 2022 was 1.68%.

SA — Societe Anonyme (French public limited company)

Strategy Shares Halt Climate Change ETF (NZRO)

Portfolio of Investments Summary Table

	Percentage of Fair Value
Communication Services	4.6%
Consumer Discretionary	3.9%
Consumer Staples	4.3%
Energy	1.5%
Financials	0.6%
Health Care	23.9%
Industrials	16.9%
Information Technology	31.5%
Materials	1.8%
Real Estate	0.6%
Utilities	10.4%
Total	100.0%

Portfolio holdings and allocations are subject to change. As of July 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

Shares		Fa	ir Value
	n Stocks — 97.0%		
Commu	nication Services — 4.4%		
200	Alphabet, Inc., Class C [†]	\$	23,328
98	Meta Platforms, Inc., Class A [†]		15,592
46	Netflix, Inc. [†]		10,345
			49,265
Consum	er Discretionary — 3.8%		
104	Arcimoto, Inc. [†]		319
1,366	Canoo, Inc. [†]		4,726
590	Fisker, Inc. [†]		5,652
32	Tesla, Inc. [†]		28,527
910	Workhorse Group, Inc. †		2,976
			42,200
Consum	er Staples — 4.3%		
126	Beyond Meat, Inc. [†]		4,031
88	Ingredion, Inc.		8,005
90	McCormick & Co., Inc.		7,862
1,092	Oatly Group AB ADR †		4,062
476	Unilever PLC ADR		23,162
	4 =0/		47,122
Energy -			0.010
278 120	Aemetis, Inc. †		2,043
	Enviva, Inc.		8,356
2,110	Gevo, Inc. †		6,203
Financia	ls — 0.6%		16,602
rillalicia	Hannon Armstrong Sustainable Infrastructure		
180	Capital, Inc.		6,496
	are — 23.2%		0,.00
188	Abbott Laboratories		20,462
188	AbbVie, Inc.		26,980
112	Amgen, Inc.		27,716
102	Baxter International, Inc.		5,983
126	Beam Therapeutics, Inc. †		7,935
404	Boston Scientific Corp. †		16,584
72	CIGNA Corp.		19,826
140	Edwards Lifesciences Corp. †		14,076
240	Gilead Sciences, Inc.		14,340
66	IQVIA Holdings, Inc. [†]		15,858

Shares		Fair \	Value
	n Stocks — (Continued)		
Health C	are – (Continued)		
118	Moderna, Inc. †		9,363
460	Pfizer, Inc.		3,235
56	UnitedHealth Group, Inc.		0,371
26	Waters Corp. †		9,465
22	West Pharmaceutical Services, Inc.		7,558
Industri	als — 16.2%	25	9,752
128	Ameresco, Inc., Class A [†]		7 224
254	Aris Water Solution, Inc., Class A		7,324 5,377
618	Array Technologies, Inc. †		0,414
748	Ballard Power Systems, Inc. †		•
			6,006
370	Blink Charging Co. †		7,833
458	Bloom Energy Corp., Class A †		9,265
108	Casella Waste Systems, Inc. †		8,743
518	Chargepoint Holdings, Inc. †		7,827
22 112	Cintas Corp. EnerSys		9,361 7,382
318	Fluence Energy, Inc. †		7,362 4,369
910	Freyr Battery SA †		+,309 9,082
1,696	FuelCell Energy, Inc. †		•
386	GreenPower Motor Co., Inc. †		6,089 1,216
98			
216	Heritage-Crystal Clean, Inc. † Johnson Controls International PLC		3,289 1,645
86	ManpowerGroup, Inc.		6,743
860	Nikola Corp. †		5,743 5,349
348	Plug Power, Inc. †		7,426
478	ReneSola, Ltd. ADR [†]		3,002
408	Shoals Technologies Group, Inc., Class A †		9,641
152	Stericycle, Inc. †		7,124
276	Sunrun, Inc. †		7,12 4 9,022
1,076	Sunworks, Inc. †		
,			2,561
218 46	TPI Composites, Inc. † Watts Water Technologies, Inc.		3,590 6,354
76	Xylem, Inc.		6,994 6,994
70	Aylem, me.		3,028
Informat	ion Technology — 30.5%	70.	<u> </u>
50	Adobe, Inc. †	20	0,506
188	Apple, Inc.		0,552
64	Autodesk, Inc. †		3,844

Shares		Fair Value
	n Stocks – (Continued)	
Informat	ion Technology – (Continued)	
296	Canadian Solar, Inc. [†]	\$ 10,920
418	Cisco Systems, Inc.	18,965
92	Citrix Systems, Inc.	9,330
60	Enphase Energy, Inc. [†]	17,050
104	First Solar, Inc. [†]	10,314
30	Gartner, Inc. [†]	7,964
44	Intuit, Inc.	20,071
46	Keysight Technologies, Inc. †	7,480
68	Mastercard, Inc., Class A	24,058
242	Maxeon Solar Technologies, Ltd. [†]	4,175
104	Microsoft Corp.	29,197
94	NetApp, Inc.	6,705
290	Oracle Corp.	22,574
112	Salesforce, Inc. †	20,610
44	ServiceNow, Inc. [†]	19,653
36	SolarEdge Technologies, Inc. †	12,965
456	SunPower Corp. †	9,289
116	Visa, Inc., Class A	24,605
		340,827
	s — 1.8%	
74	Ecolab, Inc.	12,223
1,016	PureCycle Technologies, Inc. †	7,701
		19,924
	-4- 0.00/	
	ate — 0.6%	7.004
82	CBRE Group, Inc., Class A [†]	7,021
Jtilities :	— 10.1%	
52	American Water Works Co., Inc.	8,084
260	Atlantica Sustainable Infrastructure PLC	9,272
262	Brookfield Renewable Corp., Class A	10,249
130	California Water Service Group	7,810
262	Clearway Energy, Inc., Class C	9,835
188	Global Water Resources, Inc.	2,487
902	Montauk Renewables, Inc. [†]	10,798
114	NextEra Energy Partners LP	9,432
298	NextEra Energy, Inc.	25,178
116	Ormat Technologies, Inc.	10,039
374	Sunnova Energy International, Inc. †	9,731
		112,915
otal Co	\$1,085,152	
	estments — 97.0%	
(Cost	\$1,085,152	
tner As	ssets less Liabilities — 3.0%	33,500
Not Acc	100.09/	¢ 4 440 CEO
NEL ASS	ets — 100.0%	\$1,118,652

ADR — American Depositary Receipt

LP — Limited Partnership

PLC — Public Liability Company

† Non-income producing security

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 July 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

Shares		Fair Value	
Exchange			
	iShares 1-3 Year Treasury Bond ETF	\$33,841,380	
159,817	iShares 7-10 Year Treasury Bond ETF	16,807,954	
316	iShares Core MSCI EAFE ETF	19,608	
1,264	iShares Core S&P 500 ETF	523,650	
Total Exchange-Traded Funds (Cost \$51,637,099)		\$51,192,592	
Total Investments — 99.8%			
(Cost \$	\$51,192,592		
Other Assets less Liabilities — 0.2%		126,806	
Net Assets — 100.0%		\$51.319.398	

 ${\sf ETF} - {\sf Exchange\text{-}Traded} \; {\sf Fund}$

MSCI EAFE — MSCI Europe, Australasia and Far East

S&P — Standard and Poor's