

## Portfolio of Investments Summary Table

	Percentage of Value
Communication Services	10.8%
Consumer Discretionary	6.4%
Consumer Staples	12.3%
Energy	5.2%
Financials	26.5%
Health Care	8.9%
Industrials	8.7%
Information Technology	8.5%
Materials	2.9%
Real Estate	3.8%
Utilities	6.0%
<b>Total</b>	<b>100.0%</b>

Portfolio holdings and allocations are subject to change. As of January 31, 2024, 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>Principal Amount</i>	<i>Value</i>
<b>Corporate Bonds — 74.7%</b>	
<b>Communication Services — 6.2%</b>	
\$306,000 Verizon Communications, Inc., 4.52%, 9/15/48	\$ 276,773
289,000 Walt Disney Co. (The), 2.65%, 1/13/31	256,238
	533,011
<b>Consumer Discretionary — 5.1%</b>	
272,000 Amazon.com, Inc., 1.50%, 6/03/30	229,860
187,000 Home Depot, Inc. (The), 5.88%, 12/16/36	207,382
	437,242
<b>Consumer Staples — 9.8%</b>	
272,000 Anheuser-Busch Cos. LLC / Anheuser-Busch InBev Worldwide, Inc., 4.70%, 2/01/36	268,697
221,000 BAT Capital Corp., 3.56%, 8/15/27	211,189
238,000 Coca-Cola Co. (The), 1.38%, 3/15/31	194,321
204,000 Costco Wholesale Corp., 1.60%, 4/20/30	173,205
	847,412
<b>Energy — 4.1%</b>	
221,000 Chevron Corp., 2.24%, 5/11/30	195,978
187,000 MPLX LP, 2.65%, 8/15/30	162,193
	358,171
<b>Financials — 18.6%</b>	
85,000 Capital One Financial Corp., 3.80%, 1/31/28	81,207
272,000 Citigroup, Inc., 4.41%, 3/31/31	261,729
204,000 Fiserv, Inc., 3.50%, 7/01/29	191,348
289,000 Goldman Sachs Group, Inc. (The), 1.99%, 1/27/32	235,206
272,000 JPMorgan Chase & Co., 4.49%, 3/24/31	265,554
221,000 MetLife, Inc., 4.55%, 3/23/30	221,346
102,000 Northern Trust Corp., 1.95%, 5/01/30	88,059
272,000 Wells Fargo & Co., 3.00%, 10/23/26	258,696
	\$1,603,145

<i>Principal Amount</i>	<i>Value</i>
<b>Corporate Bonds — 74.7%— (Continued)</b>	
<b>Health Care — 7.1%</b>	
238,000 AbbVie, Inc., 3.20%, 11/21/29	\$ 221,839
187,000 Amgen, Inc., 2.20%, 2/21/27	174,253
221,000 CVS Health Corp., 4.30%, 3/25/28	217,144
	613,236
<b>Industrials — 6.9%</b>	
238,000 Boeing Co. (The), 5.15%, 5/01/30	238,526
153,000 General Electric Co., 5.88%, 1/14/38	168,398
187,000 Southwest Airlines Co., 5.13%, 6/15/27	188,293
	595,217
<b>Information Technology — 6.7%</b>	
204,000 Apple, Inc., 3.35%, 2/09/27	198,714
204,000 Broadcom Corp. / Broadcom Cayman Finance, Ltd., 3.88%, 1/15/27	198,713
187,000 Oracle Corp., 5.38%, 7/15/40	184,709
	582,136
<b>Materials — 2.3%</b>	
136,000 Dow Chemical Co. (The), 3.60%, 11/15/50	103,639
102,000 Sherwin-Williams Co. (The), 2.95%, 8/15/29	93,285
	196,924
<b>Real Estate — 3.1%</b>	
289,000 Equinix, Inc., 3.20%, 11/18/29	264,240
<b>Utilities — 4.8%</b>	
255,000 NextEra Energy Capital Holdings, Inc., 2.25%, 6/01/30	217,914
204,000 Pacific Gas and Electric Co., 4.55%, 7/01/30	194,955
	412,869
<b>Total Corporate Bonds (Cost \$6,588,234)</b>	<b>\$6,443,603</b>

## Strategy Shares Gold-Hedged Bond ETF (GOLY) (Continued)

January 31, 2024 (Unaudited)

<i>Principal Amount</i>	<i>Value</i>
<b>Yankee Dollars — 4.9%</b>	
<b>Communication Services — 2.4%</b>	
170,000 Orange SA, 9.00%, 3/01/31	\$ 209,780
<b>Financials — 2.5%</b>	
187,000 Shell International Finance BV, 6.38%, 12/15/38	215,056
<b>Total Yankee Dollars (Cost \$436,658)</b>	<b>\$ 424,836</b>
<b>Total Investments — 79.6% (Cost \$7,024,892)</b>	<b>\$6,868,439</b>
<b>Other Assets less Liabilities — 20.4%</b>	<b>1,763,858</b>
<b>Net Assets — 100.0%</b>	<b>\$8,632,297</b>

\* Portfolio of Investments is presented on a consolidated basis.

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

<b>Pay/ Receive</b>	<b>Financing Rate</b>	<b>Description</b>	<b>Counterparty</b>	<b>Payment Frequency</b>	<b>Expiration Date</b>	<b>Notional Amount</b>	<b>Value and Unrealized Appreciation/ (Depreciation)</b>
Receive	Effective Federal Funds Rate <sup>(a)</sup> + 85 bps	iShares Gold Trust	BNP Paribas SA	Monthly	5/20/24	\$9,189,161	\$ 8,153
Receive	Effective Federal Funds Rate <sup>(a)</sup> + 85 bps	iShares IBoxx \$ Investment Grade Corporate Bond	BNP Paribas SA	Monthly	5/20/24	1,910,904	17,406
							<u>\$ 25,559</u>

(a) The Effective Federal Funds Rate at January 31, 2024 was 5.33%.

## Portfolio of Investments Summary Table

	Percentage of Value
Exchange-Traded Funds	97.7%
U.S. Treasury Obligation	2.3%
<b>Total</b>	<b>100.0%</b>

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## Portfolio of Investments

Principal Amount	Value
<b>U.S. Treasury Obligation — 2.2%</b>	
\$20,000,000 U.S. Treasury Bill, 5.21%, 7/11/24	\$ 19,549,960
<b>Total U.S. Treasury Obligation (Cost \$19,539,607)</b>	<b>\$ 19,549,960</b>
<b>Shares</b>	<b>Value</b>
<b>Exchange-Traded Funds — 94.3%</b>	
1,496,880 Alerian MLP ETF	66,521,347
624,267 Dimensional Core Fixed Income ETF	26,556,318
1,639,764 Global X U.S. Preferred ETF	32,959,256
367,416 Invesco NASDAQ 100 ETF	63,052,260
392,931 Invesco Taxable Municipal Bond ETF	10,581,632
42,525 iShares Core S&P 500 ETF	20,633,130
972,972 iShares Core U.S. Aggregate Bond ETF	96,421,525
224,532 iShares MBS ETF	21,061,102
867,510 JPMorgan Equity Premium Income ETF	48,545,860
353,808 Schwab 5-10 Year Corporate Bond ETF	15,907,208
2,048,004 Schwab U.S. REIT ETF	40,325,199
3,762,612 SPDR Portfolio Aggregate Bond ETF	96,209,989
369,117 SPDR Portfolio S&P 500 ETF	20,973,228
83,349 Utilities Select Sector SPDR Fund ETF	5,121,796
341,901 Vanguard Dividend Appreciation ETF	58,974,503
45,927 Vanguard S&P 500 ETF	20,383,321
1,311,471 Vanguard Total Bond Market ETF	96,301,316
1,348,893 WisdomTree U.S. Efficient Core Fund ETF	53,928,742
1,044,414 Xtrackers USD High Yield Corporate Bond ETF	37,149,806
<b>Total Exchange-Traded Funds (Cost \$847,109,701)</b>	<b>\$831,607,538</b>
<b>Total Investments — 96.5% (Cost \$866,649,308)</b>	<b>\$851,157,498</b>
<b>Other Assets less Liabilities — 3.5%</b>	<b>31,222,550</b>
<b>Net Assets — 100.0%</b>	<b>\$882,380,048</b>

ETF — Exchange-Traded Fund

MBS — Mortgage-Backed Security

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 <sup>(a)</sup> + 85 bps	Nasdaq 7HANDLTM Index	Canadian Imperial Bank of Commerce	Monthly	8/29/24	\$ 10,344,262	\$ 61,000
Receive	Effective Federal Funds Rate <sup>(a)</sup> + 85 bps	Nasdaq 7HANDLTM Index	BNP Paribas SA	Monthly	1/14/25	254,096,219	1,499,454
Receive	Effective Federal Funds Rate <sup>(a)</sup> + 75 bps	Nasdaq 7HANDLTM Index	Canadian Imperial Bank of Commerce	Monthly	2/4/25	50,000,000	297,765
							<u>\$ 1,858,219</u>

(a) The Effective Federal Funds Rate at January 31, 2024 was 5.33%.

SA — Societe Anonyme (French public limited company)

## Portfolio of Investments Summary Table

	Percentage of Value
Exchange-Traded Funds	100.0%
<b>Total</b>	<b>100.0%</b>

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## Portfolio of Investments

<i>Shares</i>	<i>Value</i>
<b>Exchange-Traded Fund — 99.7%</b>	
46,224 iShares Core MSCI EAFE ETF	\$ 3,229,671
1,674 iShares 1-3 Year Treasury Bond ETF	137,770
756 iShares 7-10 Year Treasury Bond ETF	72,924
67,068 iShares Core S&P 500 ETF	32,541,393
<b>Total Exchange-Traded Funds (Cost \$33,657,494)</b>	<b>\$35,981,758</b>
<b>Total Investments — 99.7% (Cost \$33,657,494)</b>	<b>\$35,981,758</b>
<b>Other Assets less Liabilities — 0.3%</b>	<b>90,240</b>
<b>Net Assets — 100.0%</b>	<b>\$36,071,998</b>

ETF — Exchange-Traded Fund

MSCI EAFE — Morgan Stanley Capital International Europe, Australasia and Far East

S&P — Standard and Poor's