

Portfolio of Investments\*

Principal Amount		Value
<b>Corporate Bonds — 71.6%</b>		
<b>Communication Services — 5.9%</b>		
\$6,150,000	Verizon Communications, Inc., 4.52%, 9/15/48	\$5,147,615
5,330,000	Walt Disney Co. (The), 2.65%, 1/13/31	4,989,534
		10,137,149
<b>Consumer Discretionary — 4.9%</b>		
4,920,000	Amazon.com, Inc., 1.50%, 6/3/30	4,430,982
3,690,000	Home Depot, Inc. (The), 5.88%, 12/16/36	3,982,161
		8,413,143
<b>Consumer Staples — 9.6%</b>		
5,330,000	Anheuser-Busch Cos. LLC/Anheuser-Busch InBev Worldwide, Inc., 4.70%, 2/1/36	5,256,269
4,100,000	BAT Capital Corp., 3.56%, 8/15/27	4,073,920
4,510,000	Coca-Cola Co. (The), 1.38%, 3/15/31	3,951,409
3,690,000	Costco Wholesale Corp., 1.60%, 4/20/30	3,347,305
		16,628,903
<b>Energy — 4.0%</b>		
4,100,000	Chevron Corp., 2.24%, 5/11/30	3,806,470
3,280,000	MPLX LP, 2.65%, 8/15/30	3,040,202
		6,846,672
<b>Financials — 17.7%</b>		
1,640,000	Capital One Financial Corp., 3.80%, 1/31/28	1,632,007
5,330,000	Citigroup, Inc., 4.41%, 3/31/31	5,329,187
3,690,000	Fiserv, Inc., 3.50%, 7/1/29	3,585,929
4,920,000	Goldman Sachs Group, Inc. (The), 1.99%, 1/27/32	4,366,824
4,920,000	JPMorgan Chase & Co., 4.49%, 3/24/31	4,957,038
4,100,000	MetLife, Inc., 4.55%, 3/23/30	4,178,964
1,640,000	Northern Trust Corp., 1.95%, 5/1/30	1,501,821
5,330,000	Wells Fargo & Co., 3.00%, 10/23/26	5,298,272
		30,850,042
<b>Health Care — 6.8%</b>		
4,510,000	AbbVie, Inc., 3.20%, 11/21/29	4,375,422
3,280,000	Amgen, Inc., 2.20%, 2/21/27	3,224,547
4,100,000	CVS Health Corp., 4.30%, 3/25/28	4,113,421
		11,713,390
<b>Industrials — 6.4%</b>		
4,510,000	Boeing Co. (The), 5.15%, 5/1/30	4,635,187
2,870,000	General Electric Co., 5.88%, 1/14/38	3,098,555
3,280,000	Southwest Airlines Co., 5.13%, 6/15/27	3,319,569
		11,053,311
<b>Information Technology — 6.4%</b>		
3,690,000	Apple, Inc., 3.35%, 2/9/27	3,678,545
3,690,000	Broadcom, Inc., 5.20%, 7/15/35	3,770,651
4,100,000	Oracle Corp., 5.38%, 7/15/40	3,694,690
		11,143,886

Principal Amount		Value
<b>Corporate Bonds — 71.6% — (Continued)</b>		
<b>Materials — 2.4%</b>		
\$ 3,280,000	Dow Chemical Co. (The), 3.60%, 11/15/50	\$2,139,291
2,050,000	Sherwin-Williams Co. (The), 2.95%, 8/15/29	1,971,826
		4,111,117
<b>Real Estate — 3.0%</b>		
5,330,000	Equinix, Inc., 3.20%, 11/18/29	5,131,286
		5,131,286
<b>Utilities — 4.5%</b>		
4,510,000	NextEra Energy Capital Holdings, Inc., 2.25%, 6/1/30	4,147,619
3,690,000	Pacific Gas and Electric Co., 4.55%, 7/1/30	3,679,838
		7,827,457
<b>Total Corporate Bonds (Cost \$123,953,899)</b>		<b>\$123,856,356</b>
<b>Yankee Dollars — 4.7%</b>		
<b>Communication Services — 2.6%</b>		
3,690,000	Orange SA, 9.00%, 3/1/31	4,426,837
		4,426,837
<b>Energy — 2.1%</b>		
3,276,000	Shell International Finance BV, 6.38%, 12/15/38	3,654,057
		3,654,057
<b>Total Yankee Dollars (Cost \$8,096,788)</b>		<b>\$8,080,894</b>
<b>U.S. Treasury Obligations — 24.5%</b>		
1,500,000	U.S. Treasury Bill, 4.14% <sup>^</sup> , 3/19/26 <sup>(a)</sup>	1,493,199
41,000,000	U.S. Treasury Note, 3.38% <sup>^</sup> , 12/31/27	40,881,484
<b>Total U.S. Treasury Obligations (Cost \$42,382,556)</b>		<b>\$42,374,683</b>
<b>Total Investments — 100.8% (Cost \$174,433,243)</b>		<b>\$174,311,933</b>
<b>Net other assets (liabilities) — (0.8)%</b>		<b>(1,448,728)</b>
<b>Net Assets — 100.0%</b>		<b>\$172,863,205</b>

Strategy Shares Gold Enhanced Yield ETF (Continued)

January 31, 2026 (Unaudited)

- \* Portfolio of Investments is presented on a consolidated basis.
- ^ Reflects the effective yield or interest rate in effect at January 31, 2026.
- (a) All or a portion held by the Subsidiary.

BV — Besloten Vennootschap (Dutch private limited company)  
 CFC — Controlled Foreign Corporation  
 LLC — Limited Liability Corporation  
 LP — Limited Partnership  
 SA — Societe Anonyme (French public limited company)

**Total Return Swap Agreements\***

Pay/ Receive <sup>(a)</sup>	Description	Counterparty	Payment Frequency	Expiration Date	Notional Amount	Value and Unrealized Appreciation (Depreciation)
Pay	GOLY BCKTGOLY Equity Index	BNP Paribas SA	Monthly	1/11/27	\$ 170,458,786	\$ (170,458,786)
Receive	GOLY BCKTGOLY Equity Index	BNP Paribas SA	Monthly	1/11/27	34,286	170,458,841
						<u>\$ 55</u>

- \* All or a portion held by the Subsidiary.
- (a) Receive represents that the Fund receives payments for any positive return on the underlying reference. The Fund makes payments for any negative return on such underlying reference. Pay represents that the Fund receives payments for any negative return on the underlying reference. The Fund makes payments for any positive return on such underlying reference.

Portfolio of Investments

<i>Principal Amount</i>	<i>Value</i>
<b>U.S. Treasury Obligations — 1.8%</b>	
\$1,500,000 U.S. Treasury Bill, 3.23% <sup>^</sup> , 2/19/26 <sup>+</sup>	\$1,497,449
3,500,000 U.S. Treasury Bill, 3.52% <sup>^</sup> , 6/11/26 <sup>+</sup>	3,455,728
7,000,000 U.S. Treasury Bill, 3.44% <sup>^</sup> , 1/21/27 <sup>+</sup>	6,770,249
<b>Total U.S. Treasury Obligations (Cost \$11,714,463)</b>	<b>\$11,723,426</b>
<i>Shares</i>	<i>Value</i>
<b>Exchange-Traded Funds — 93.7%</b>	
357,182 Dimensional Core Fixed Income ETF	15,226,669
691,320 Global X MLP & Energy Infrastructure ETF	45,177,762
1,209,810 Global X U.S. Preferred ETF	23,494,510
175,712 Invesco Nasdaq 100 ETF	44,991,058
420,553 Invesco Taxable Municipal Bond ETF	11,392,781
20,165 iShares Core S&P 500 ETF	14,015,280
694,202 iShares Core U.S. Aggregate Bond ETF	69,510,445
532,893 JPMorgan Equity Premium Income ETF	31,206,214
288,050 Schwab High Yield Bond ETF	7,667,891
2,966,915 Schwab U.S. Aggregate Bond ETF	69,574,156
1,276,063 Schwab U.S. REIT ETF	27,320,509
184,352 State Street SPDR Portfolio S&P 500 ETF	15,006,253
1,071,546 State Street Utilities Select Sector SPDR ETF	46,344,365
155,547 Vanguard Dividend Appreciation ETF	34,845,639
227,560 Vanguard Intermediate-Term Corporate Bond ETF	19,103,662
80,654 Vanguard MBS ETF	3,810,095
23,044 Vanguard S&P 500 ETF	14,661,054
936,164 Vanguard Total Bond Market ETF	69,491,454
694,201 WisdomTree U.S. Efficient Core Fund ETF	38,347,663
<b>Total Exchange-Traded Funds (Cost \$563,838,975)</b>	<b>\$601,187,460</b>
<b>Total Investments — 95.5%</b>	<b>\$612,910,886</b>
<b>(Cost \$575,553,438)</b>	<b>\$612,910,886</b>
<b>Net other assets (liabilities) — 4.5%</b>	<b>28,850,942</b>
<b>Net Assets — 100.0%</b>	<b>\$641,761,828</b>

<sup>^</sup> Reflects the effective yield or interest rate in effect at January 31, 2026.  
<sup>+</sup> All or a portion of this security has been pledged as collateral for amounts owed by the Fund for swap agreements.

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

**Total Return Swap Agreements**

Pay/ Receive <sup>(a)</sup>	Financing Rate	Description	Counterparty	Payment Frequency	Expiration Date	Notional Amount	Value and Unrealized Appreciation (Depreciation)
Receive	Effective Federal Funds Rate <sup>(b)</sup> + 95 bps	Nasdaq 7HANDL™ Index	Canadian Imperial Bank of Commerce	Monthly	2/27/26	\$ 37,251	\$ 61,925,345
Pay	Effective Federal Funds Rate <sup>(b)</sup> + 95 bps	Nasdaq 7HANDL™ Index	Canadian Imperial Bank of Commerce	Monthly	2/27/26	61,550,538	(61,550,538)
Pay	Effective Federal Funds Rate <sup>(b)</sup> + 95 bps	Nasdaq 7HANDL™ Index	BNP Paribas SA	Monthly	1/14/27	147,749,988	(147,749,988)
Receive	Effective Federal Funds Rate <sup>(b)</sup> + 95 bps	Nasdaq 7HANDL™ Index	BNP Paribas SA	Monthly	1/14/27	89,421	148,649,672
							<u>\$ 1,274,491</u>

- (a) Receive represents that the Fund receives payments for any positive return on the underlying reference. The Fund makes payments for any negative return on such underlying reference. Pay represents that the Fund receives payments for any negative return on the underlying reference. The Fund makes payments for any positive return on such underlying reference.
- (b) The Effective Federal Funds Rate at January 31, 2026 was 3.64%.

SA — Societe Anonyme (French public limited company)

**Portfolio of Investments**

<i>Shares</i>	<i>Value</i>
<b>Exchange-Traded Funds — 99.6%</b>	
80 iShares 1-3 Year Treasury Bond ETF	\$6,639
80 iShares 7-10 Year Treasury Bond ETF	7,675
238,160 iShares Core MSCI EAFE ETF	22,398,948
5,520 iShares Core S&P 500 ETF	3,836,566
<b>Total Exchange-Traded Funds (Cost \$24,306,837)</b>	<b>\$26,249,828</b>
<b>Total Investments — 99.6%</b>	
<b>(Cost \$24,306,837)</b>	<b>\$26,249,828</b>
<b>Net other assets (liabilities) — 0.4%</b>	<b>99,143</b>
<b>Net Assets — 100.0%</b>	<b>\$26,348,971</b>

ETF — Exchange-Traded Fund  
 MSCI EAFE — Morgan Stanley Capital International Europe, Australasia and Far East  
 S&P — Standard and Poor's

Portfolio of Investments

Shares	Value
<b>Common Stocks — 99.7%</b>	
<b>Communication Services — 16.7%</b>	
3,895 Alphabet, Inc., Class C	\$1,318,574
80 Live Nation Entertainment, Inc.†	11,636
813 Meta Platforms, Inc., Class A	582,515
1,502 Netflix, Inc.†	125,402
365 T-Mobile US, Inc.	71,982
	2,110,109
<b>Consumer Discretionary — 11.6%</b>	
3,452 Amazon.com, Inc.†	826,064
96 D.R. Horton, Inc.	14,289
324 Home Depot, Inc. (The)	121,367
84 Lennar Corp., Class A	9,185
182 Lowe's Cos, Inc.	48,605
10 Pool Corp.	2,541
1,073 Tesla, Inc., 4/30/26†	461,830
	1,483,881
<b>Consumer Staples — 3.5%</b>	
144 Costco Wholesale Corp.	135,396
2,623 Walmart, Inc.	312,504
	447,900
<b>Financials — 6.6%</b>	
224 American Express Co	78,886
72 Aon plc, Class A	25,174
187 Apollo Global Management, Inc.	25,159
110 Ares Management Corp., Class A	16,464
53 Blackrock, Inc.	59,304
409 Blackstone, Inc.	58,250
35 Cboe Global Markets, Inc.	9,277
121 CME Group, Inc., Class A	34,976
198 Fiserv, Inc.†	12,619
186 Intercontinental Exchange, Inc.	32,323
25 Jack Henry & Associates, Inc.	4,480
295 Mastercard, Inc., Class A	158,943
58 Moody's Corp.	29,902
27 MSCI, Inc., Class A	16,449
192 Nasdaq, Inc.	18,603
100 S&P Global, Inc.	52,779
642 Visa, Inc., Class A	206,615
	840,203
<b>Health Care — 7.8%</b>	
570 Abbott Laboratories	62,301
572 AbbVie, Inc.	127,561
90 Agilent Technologies, Inc.	12,047
175 Amgen, Inc.	59,829
495 Boston Scientific Corp.†	46,297
66 Cencora, Inc.	23,709
86 Cigna Group (The)	23,573
309 Eli Lilly & Co.	320,479
75 HCA Healthcare, Inc.	36,620
28 IDEXX Laboratories, Inc.†	18,773
117 Intuitive Surgical, Inc.†	58,994
54 IQVIA Holdings, Inc.†	12,428
25 Lantheus Holdings, Inc.†	1,673
125 Stryker Corp.	46,195
295 UnitedHealth Group, Inc.	84,645
84 Vertex Pharmaceuticals, Inc.†	39,472

Shares	Value
<b>Common Stocks — 99.7% — (Continued)</b>	
<b>Health Care — 7.8% — (Continued)</b>	
25 West Pharmaceutical Services, Inc.	\$5,778
150 Zoetis, Inc., Class A	18,723
	999,097
<b>Industrials — 4.6%</b>	
37 A.O. Smith Corp.	2,719
132 Automatic Data Processing, Inc.	32,581
26 Axon Enterprise, Inc.†	12,573
39 Broadridge Financial Solutions, Inc.	7,687
156 Caterpillar, Inc.	102,549
133 Cintas Corp.	25,455
323 Copart, Inc.†	13,107
625 CSX Corp.	23,600
89 Deere & Co.	46,992
41 Equifax, Inc.	8,257
76 Lockheed Martin Corp.	48,201
46 Northrop Grumman Corp.	31,844
66 Old Dominion Freight Line, Inc.	11,431
41 Parker-Hannifin Corp.	38,369
98 Republic Services, Inc., Class A	21,079
168 Rollins, Inc.	10,641
17 TransDigm Group, Inc.	24,268
1,224 Uber Technologies, Inc.†	97,981
133 Waste Management, Inc.	29,558
	588,892
<b>Information Technology — 47.7%</b>	
134 Adobe, Inc.†	39,296
532 Advanced Micro Devices, Inc.†	125,940
4,586 Apple, Inc.	1,189,975
259 Applied Materials, Inc.	83,481
111 AppLovin Corp., Class A†	52,515
128 ASML Holding NV NYS	182,144
69 Autodesk, Inc.†	17,448
1,543 Broadcom, Inc.	511,196
90 Cadence Design Systems, Inc.†	26,672
1,300 Cisco Systems, Inc.	101,816
7 Fair Isaac Corp.†	10,242
252 Fortinet, Inc.†	20,478
91 Intuit, Inc.	45,402
43 KLA Corp.	61,401
412 Lam Research Corp.	96,186
2,402 Microsoft Corp.	1,033,556
7,101 NVIDIA Corp., 7/31/26	1,357,213
941 Oracle Corp.	154,870
781 Palantir Technologies, Inc., Class A†	114,487
351 Qualcomm, Inc.	53,208
306 Salesforce, Inc.	64,961
339 ServiceNow, Inc.†	39,666
58 Synopsys, Inc.†	26,977
1,704 Taiwan Semiconductor Manufacturing Co., Ltd. ADR	563,274
318 Texas Instruments, Inc.	68,545
32 VeriSign, Inc.	7,815
	6,048,764
<b>Materials — 0.9%</b>	
155 Linde plc	70,830
81 Sherwin-Williams Co. (The)	28,726

**Monopoly ETF (Continued)**

January 31, 2026 (Unaudited)

<i>Shares</i>	<i>Value</i>
<b>Common Stocks — 99.7% — (Continued)</b>	
<b>Materials — 0.9% (Continued)</b>	
44 Vulcan Materials Co.	\$13,224
	112,780
<b>Real Estate — 0.3%</b>	
139 CoStar Group, Inc.†	8,549
32 Equinix, Inc.	26,270
	34,819
<b>Total Common Stocks (Cost \$10,872,245)</b>	<b>\$12,666,445</b>
<b>Total Investments — 99.7%</b>	
<b>(Cost \$10,872,245)</b>	<b>\$12,666,445</b>
<b>Net other assets (liabilities) — 0.3%</b>	<b>38,416</b>
<b>Net Assets — 100.0%</b>	<b>\$12,704,861</b>

ADR — American Depositary Receipt  
 NV — Naamloze Vennootschap (Dutch Stock Company)  
 NYS — New York Shares  
 PLC — Public Limited Company  
 S&P — Standard and Poor's

† Non-income producing security