STRATEGY SHARES

FORM NPORT-P

(Monthly Portfolio Investments Report on Form N-PORT (Public))

Filed 09/28/22 for the Period Ending 07/31/22

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Telephone	855-477-3837
CIK	0001506213
Symbol	GOLY
Fiscal Year	04/30

The Securities and Exchange Commission has not necessarily reviewed the information in this filing and has not determined if it is accurate and complete.
The reader should not assume that the information is accurate and complete.

UNITED STATES
SECURITIES AND EXCHANGE COMMISSION
WASHINGTON, DC 20549

FORM NPORT-P
Monthly Portfolio Investments Report

NPORT-P: Filer Information

Confidential	☐
Filer CIK	0001506213
Filer CCC	********
Filer Investment Company Type	
Is this a LIVE or TEST Filing?	☐ LIVE ☐ TEST
Would you like a Return Copy?	☐
Is this an electronic copy of an official filing submitted in paper format?	☐

Submission Contact Information

Name	
Phone	
E-Mail Address	

Notification Information

Notify via Filing Website only?	☐
Notification E-mail Address	
Series ID	S000074901
Class (Contract) ID	C000233279

NPORT-P: Part A: General Information

Item A.1. Information about the Registrant.

a. Name of Registrant	Strategy Shares
b. Investment Company Act file number for Registrant: (e.g., 811-______)	811-22497
c. CIK number of Registrant	0001506213
d. LEI of Registrant	00000000000000000000

e. Address and telephone number of Registrant:	
i. Street Address 1	2960 NORTH MERIDIAN STREET SUITE: 300
ii. Street Address 2	
iii. City	INDIANAPOLIS
iv. State, if applicable	
v. Foreign country, if applicable	
vi. Zip / Postal Code	46208
vii. Telephone number	855-477-3837

Item A.2. Information about the Series.

a. Name of Series.	Strategy Shares NASDAQ 5HANDL Index ETF
b. EDGAR series identifier (if any).	S000074901
c. LEI of Series.	254900YMFYEJ1A3SX905

Item A.3. Reporting period.

a. Date of fiscal year-end.	2023-04-30
b. Date as of which information is reported.	2022-07-31

Item A.4. Final filing

a. Does the Fund anticipate that this will be its final filing on Form N PORT?	☐ Yes ☒ No

NPORT-P: Part B: Information About the Fund

Report the following information for the Fund and its consolidated subsidiaries.

Item B.1. Assets and liabilities. Report amounts in U.S. dollars.

a. Total assets, including assets attributable to miscellaneous securities reported in Part D.	2810917.16
b. Total liabilities.	25798.57
c. Net assets.	2785118.59

Item B.2. Certain assets and liabilities. Report amounts in U.S. dollars.

a. Assets attributable to miscellaneous securities reported in Part D.	0.00000000
b. Assets invested in a Controlled Foreign Corporation for the purpose of investing in certain types of instruments such as, but not limited to, commodities.	0.00000000

c. Borrowings attributable to amounts payable for notes payable, bonds, and similar debt, as reported pursuant to rule 6-04(13)(a) of Regulation S-X [17 CFR 210.6-04(13)(a)].

Amounts payable within one year.

Banks or other financial institutions for borrowings.	0.00000000
Controlled companies.	0.00000000
Other affiliates.	0.00000000
Others.	0.00000000

Amounts payable after one year.

Banks or other financial institutions for borrowings.	0.00000000
Controlled companies.	0.00000000
Other affiliates.	0.00000000
Others.	0.00000000

d. Payables for investments purchased either (i) on a delayed delivery, when-issued, or other firm commitment basis, or (ii) on a standby commitment basis.

(i) On a delayed delivery, when-issued, or other firm commitment basis:	0.00000000
(ii) On a standby commitment basis:	0.00000000
e. Liquidation preference of outstanding preferred stock issued by the Fund.	0.00000000
f. Cash and cash equivalents not reported in Parts C and D.	15908.02000000

Item B.3. Portfolio level risk metrics.

If the average value of the Fund's debt securities positions for the previous three months, in the aggregate, exceeds 25% or more of the Fund's net asset value, provide:

a. Interest Rate Risk (DV01). For each currency for which the Fund had a value of 1% or more of the Fund’s net asset value, provide the change in value of the portfolio resulting from a 1 basis point change in interest rates, for each of the following maturities: 3 month, 1 year, 5 years, 10 years, and 30 years.

b. Interest Rate Risk (DV100). For each currency for which the Fund had a value of 1% or more of the Fund’s net asset value, provide the change in value of the portfolio resulting from a 100 basis point change in interest rates, for each of the following maturities: 3 month, 1 year, 5 years, 10 years, and 30 years.

Currency Metric Record	ISO Currency code	3 month	1 year	5 years	10 years	30 years
#1	Canada Dollar					
				Interest Rate Risk (DV01)		
		0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
				Interest Rate Risk (DV100)		
		0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
#2	United States Dollar					

			Interest Rate Risk (DV01)		
	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
			Interest Rate Risk (DV100)		
	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

c. Credit Spread Risk (SDV01, CR01 or CS01). Provide the change in value of the portfolio resulting from a 1 basis point change in credit spreads where the shift is applied to the option adjusted spread, aggregated by investment grade and non-investment grade exposures, for each of the following maturities: 3 month, 1 year, 5 years, 10 years, and 30 years.

Credit Spread Risk	3 month	1 year	5 years	10 years	30 years
Investment grade	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
Non-Investment grade	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

For purposes of Item B.3., calculate value as the sum of the absolute values of:
(i) the value of each debt security,
(ii) the notional value of each swap, including, but not limited to, total return swaps, interest rate swaps, and credit default swaps, for which the underlying reference asset or assets are debt securities or an interest rate;
(iii) the notional value of each futures contract for which the underlying reference asset or assets are debt securities or an interest rate; and
(iv) the delta-adjusted notional value of any option for which the underlying reference asset is an asset described in clause (i),(ii), or (iii).

Report zero for maturities to which the Fund has no exposure. For exposures that fall between any of the listed maturities in (a) and (b), use linear interpolation to approximate exposure to each maturity listed above. For exposures outside of the range of maturities listed above, include those exposures in the nearest maturity.

Item B.4. Securities lending.

a. For each borrower in any securities lending transaction, provide the following information:

Borrower Information Record	Name of borrower	LEI (if any) of borrower	Aggregate value of all securities on loan to the borrower
—	—	—	—

b. Did any securities lending counterparty provide any non-cash collateral?

☐ Yes ☒ No

Item B.5. Return information.

a. Monthly total returns of the Fund for each of the preceding three months. If the Fund is a Multiple Class Fund, report returns for each class. Such returns shall be calculated in accordance with the methodologies outlined in Item 26(b) (1) of Form N-1A, Instruction 13 to sub-Item 1 of Item 4 of Form N-2, or Item 26(b) (i) of Form N-3, as applicable.

Monthly Total Return Record	Monthly total returns of the Fund for each of the preceding three months			Class identification number(s) (if any) of the Class(es) for which returns are reported
	Month 1	Month 2	Month 3	
#1	0.87000000	-5.22000000	5.99000000	C000233279

b. For each of the preceding three months, monthly net realized gain (loss) and net change in unrealized appreciation (or depreciation) attributable to derivatives for each of the following categories: commodity contracts, credit contracts, equity contracts, foreign exchange contracts, interest rate contracts, and other contracts. Within each such asset category, further report the same information for each of the following types of derivatives instrument: forward, future, option, swaption, swap, warrant, and other. Report in U.S. dollars. Losses and depreciation shall be reported as negative numbers.

i. Asset category.

c. For each of the preceding three months, monthly net realized gain (loss) and net change in unrealized appreciation (or depreciation) attributable to investment other than derivatives. Report in U.S. dollars. Losses and depreciation shall be reported as negative numbers.

Month	Monthly net realized gain(loss)	Monthly net change in unrealized appreciation (or depreciation)
Month 1	-15563.02000000	32332.29000000
Month 2	-953.42000000	-152434.08000000
Month 3	-20100.76000000	174893.67000000

Item B.6. Flow information.

a. Provide the aggregate dollar amounts for sales and redemptions/repurchases of Fund shares during each of the preceding three months. If shares of the Fund are held in omnibus accounts, for purposes of calculating the Fund's sales, redemptions, and repurchases, use net sales or redemptions/repurchases from such omnibus accounts. The amounts to be reported under this Item should be after any front-end sales load has been deducted and before any deferred or contingent deferred sales load or charge has been deducted. Shares sold shall include shares sold by the Fund to a registered unit investment trust. For mergers and other acquisitions, include in the value of shares sold any transaction in which the Fund acquired the assets of another investment company or of a personal holding company in exchange for its own shares. For liquidations, include in the value of shares redeemed any transaction in which the Fund liquidated all or part of its assets. Exchanges are defined as the redemption or repurchase of shares of one Fund or series and the investment of all or part of the proceeds in shares of another Fund or series in the same family of investment companies.

Month	Total net asset value of shares sold (including exchanges but excluding reinvestment of dividends and distributions)	Total net asset value of shares sold in connection with reinvestments of dividends and distributions	Total net asset value of shares redeemed or repurchased, including exchanges
Month 1	0.00000000	0.00000000	0.00000000
Month 2	0.00000000	0.00000000	0.00000000
Month 3	0.00000000	0.00000000	0.00000000

Item B.7. Highly Liquid Investment Minimum information.

a. If applicable, provide the Fund's current Highly Liquid Investment Minimum.	—
b. If applicable, provide the number of days that the Fund's holdings in Highly Liquid Investments fell below the Fund's Highly Liquid Investment Minimum during the reporting period.	—
c. Did the Fund's Highly Liquid Investment Minimum change during the reporting period?	☐ Yes ☐ No ☐ N/A

Item B.8. Derivatives Transactions.

For portfolio investments of open-end management investment companies, provide the percentage of the Fund's Highly Liquid Investments that it has pledged as margin or collateral in connection with derivatives transactions that are classified among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]:

(1) Moderately Liquid Investments

(2) Less Liquid Investments

(3) Illiquid Investments

For purposes of Item B.8, when computing the required percentage, the denominator should only include assets (and exclude liabilities) that are categorized by the Fund as Highly Liquid Investments.

Classification	—

Item B.9. Derivatives Exposure for limited derivatives users.

If the Fund is excepted from the rule 18f-4 [17 CFR 270.18f-4] program requirement and limit on fund leverage risk under rule 18f-4(c)(4) [17 CFR 270.18f-4(c)(4)], provide the following information:

a. Derivatives exposure (as defined in rule 18f-4(a) [17 CFR 270.18f-4(a)]), reported as a percentage of the Fund's net asset value.	—
b. Exposure from currency derivatives that hedge currency risks, as provided in rule 18f-4(c)(4)(i)(B) [17 CFR 270.18f-4(c)(4)(i)(B)], reported as a percentage of the Fund's net asset value.	—
c. Exposure from interest rate derivatives that hedge interest rate risks, as provided in rule 18f-4(c)(4)(i)(B) [17 CFR 270.18f-4(c)(4)(i)(B)], reported as a percentage of the Fund's net asset value.	—
d. The number of business days, if any, in excess of the five-business-day period described in rule 18f-4(c)(4)(ii) [17 CFR 270.18f-4(c)(4)(ii)], that the Fund's derivatives exposure exceeded 10 percent of its net assets during the reporting period.	—

Item B.10. VaR information.

For Funds subject to the limit on fund leverage risk described in rule 18f-4(c)(2) [17 CFR 270.18f-4(c)(2)], provide the following information, as determined in accordance with the requirement under rule 18f-4(c)(2)(ii) to determine the fund's compliance with the applicable VaR test at least once each business day:

a. Median daily VaR during the reporting period, reported as a percentage of the Fund's net asset value.	—
b. For Funds that were subject to the Relative VaR Test during the reporting period, provide:	
i. As applicable, the name of the Fund's Designated Index, or a statement that the Fund's Designated Reference Portfolio is the Fund's Securities Portfolio.	—
ii. As applicable, the index identifier for the Fund's Designated Index.	—

iii. Median VaR Ratio during the reporting period, reported as a percentage of the VaRof the Fund's Designated Reference Portfolio.	—
c. Backtesting Results. Number of exceptions that the Fund identified as a result of its backtesting of its VaR calculation model (as described in rule 18f-4(c)(1)(iv) [17 CFR 270.18f-4(c)(1)(iv)] during the reporting period.	—

NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

Schedule of Portfolio Investments Record: 1

Item C.1. Identification of investment.

a. Name of issuer (if any).	Invesco Taxable Municipal Bond ETF
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	INVESCO TAXABLE MUNICIPAL BOND
d. CUSIP (if any).	46138G805

At least one of the following other identifiers:

- ISIN	US46138G8050

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	2430.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	68380.20000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	2.455198864619

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.	
a. Asset type. (6)	
b. Issuer type. (7)	Registered fund

Item C.5. Country of investment or issuer.	
a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?	
a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.	
a. Liquidity classification information. (10)	
Category.	N/A

Item C.8. Fair value level.	
a. Level within the fair value hierarchy (12)	☒ 1 ☐ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 2

Item C.1. Identification of investment.	
a. Name of issuer (if any).	JPMorgan Equity Premium Income ETF
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	JPMORGAN EQUITY PREMIUM INCOME ETF

d. CUSIP (if any).	46641Q332

At least one of the following other identifiers:

- ISIN	US46641Q3323

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1825.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	104809.75000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	3.763206004093

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	
b. Issuer type. (7)	Registered fund

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☒ 1 ☐ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 3

Item C.1. Identification of investment.

a. Name of issuer (if any).	Utilities Select Sector SPDR Fund
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	UTILITIES SELECT SECTOR SPDR FUND
d. CUSIP (if any).	81369Y886

At least one of the following other identifiers:

- ISIN	US81369Y8865

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	2645.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	195597.75000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	7.022959478361

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	

b. Issuer type. (7)	Registered fund

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☒ 1 ☐ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 4

Item C.1. Identification of investment.

a. Name of issuer (if any).	SPDR Portfolio Aggregate Bond ETF
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	SPDR PORTFOLIO AGGREGATE BOND ETF
d. CUSIP (if any).	78464A649

At least one of the following other identifiers:

- ISIN	US78464A6495

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	11645.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	314182.10000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	11.28074406339

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	
b. Issuer type. (7)	Registered fund

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☒ 1 ☐ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 5

Item C.1. Identification of investment.	
a. Name of issuer (if any).	Fidelity Total Bond ETF
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	FIDELITY TOTAL BOND ETF
d. CUSIP (if any).	316188309
At least one of the following other identifiers:	
- ISIN	US3161883091

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	360.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	17226.00000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.618501490810

Item C.3. Payoff profile.	
a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.	
a. Asset type. (6)	
b. Issuer type. (7)	Registered fund

Item C.5. Country of investment or issuer.	

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☒ 1 ☐ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 6

Item C.1. Identification of investment.

a. Name of issuer (if any).	Vanguard Intermediate Term Corporate Bond Etf
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	VANGUARD INTERMEDIATE TERM CORPORATE BOND ETF
d. CUSIP (if any).	92206C870

At least one of the following other identifiers:

- ISIN	US92206C8709

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	630.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	52264.80000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	1.876573593227

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	
b. Issuer type. (7)	Registered fund

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☒ 1 ☐ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 7

Item C.1. Identification of investment.

a. Name of issuer (if any).	iShares Core S&P 500 ETF
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	ISHARES CORE S P 500 ETF
d. CUSIP (if any).	464287200

At least one of the following other identifiers:

- ISIN	US4642872000

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	170.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	70427.60000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	2.528710994672

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	
b. Issuer type. (7)	Registered fund

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA

b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☒ 1 ☐ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 8

Item C.1. Identification of investment.

a. Name of issuer (if any).	Vanguard Dividend Appreciation Index Fund
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	VANGUARD DIVIDEND APPRECIATION ETF
d. CUSIP (if any).	921908844

At least one of the following other identifiers:

- ISIN	US9219088443

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1175.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	180033.50000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	6.464123310454

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	
b. Issuer type. (7)	Registered fund

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☒ 1 ☐ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 9

Item C.1. Identification of investment.

a. Name of issuer (if any).	Vanguard Total Bond Market Index Fund
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	VANGUARD TOTAL BOND MARKET ETF
d. CUSIP (if any).	921937835

At least one of the following other identifiers:

- ISIN	US9219378356

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	4080.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	313752.00000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	11.26530127393

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	
b. Issuer type. (7)	Registered fund

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA

b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☒ 1 ☐ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 10

Item C.1. Identification of investment.

a. Name of issuer (if any).	iShares Broad USD High Yield Corporate Bond ETF
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	ISHARES BROAD USD HIGH YIELD CORPORATE BOND ETF
d. CUSIP (if any).	46435U853

At least one of the following other identifiers:

- ISIN	US46435U8532

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	970.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	35628.10000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	1.279230985995

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	
b. Issuer type. (7)	Registered fund

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☒ 1 ☐ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 11

Item C.1. Identification of investment.

a. Name of issuer (if any).	Schwab US REIT ETF
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	SCHWAB U S REIT ETF
d. CUSIP (if any).	808524847

At least one of the following other identifiers:

- ISIN	US8085248479

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	7200.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	164592.00000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	5.909694495271

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	
b. Issuer type. (7)	Registered fund

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA

b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☒ 1 ☐ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 12

Item C.1. Identification of investment.

a. Name of issuer (if any).	Global X Us Preferred Etf
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	GLOBAL X US PREFERRED ETF
d. CUSIP (if any).	37954Y657

At least one of the following other identifiers:

- ISIN	US37954Y6573

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	5565.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	124656.00000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	4.475787869413

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	
b. Issuer type. (7)	Registered fund

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☒ 1 ☐ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 13

Item C.1. Identification of investment.

a. Name of issuer (if any).	Schwab US Large-Cap ETF
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	SCHWAB US LARGE CAP ETF
d. CUSIP (if any).	808524201

At least one of the following other identifiers:

- ISIN	US8085242019

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1470.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	71662.50000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	2.573050219739

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	
b. Issuer type. (7)	Registered fund

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA

b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☒ 1 ☐ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 14

Item C.1. Identification of investment.

a. Name of issuer (if any).	iShares Core US Aggregate Bond ETF
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	ISHARES CORE U S AGGREGATE BOND ETF
d. CUSIP (if any).	464287226

At least one of the following other identifiers:

- ISIN	US4642872265

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	3020.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	314291.40000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	11.28466849233

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	
b. Issuer type. (7)	Registered fund

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☒ 1 ☐ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 15

Item C.1. Identification of investment.

a. Name of issuer (if any).	Invesco QQQ Trust Series 1
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	INVESCO QQQ TRUST SERIES 1
d. CUSIP (if any).	46090E103

At least one of the following other identifiers:

- ISIN	US46090E1038

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	700.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	220822.00000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	7.928639045851

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	
b. Issuer type. (7)	Registered fund

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA

b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☒ 1 ☐ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 16

Item C.1. Identification of investment.

a. Name of issuer (if any).	BALLARD POWER SYSTEMS INC.
b. LEI (if any) of issuer. (1)	549300OHZ8BMF53YYS26
c. Title of the issue or description of the investment.	ALERIAN MLP ETF
d. CUSIP (if any).	058586108

At least one of the following other identifiers:

- ISIN	CA0585861085

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	5875.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	228185.00000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	8.193008398970

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	
b. Issuer type. (7)	Registered fund

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	CANADA (FEDERAL LEVEL)
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☒ 1 ☐ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 17

Item C.1. Identification of investment.

a. Name of issuer (if any).	Vanguard Mortgage-Backed Secs Idx Fund
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	VANGUARD MORTGAGE BACKED SECURITIES ETF
d. CUSIP (if any).	92206C771

At least one of the following other identifiers:

- ISIN	US92206C7719

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1760.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	86662.40000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	3.111623336656

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	
b. Issuer type. (7)	Registered fund

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA

b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☒ 1 ☐ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 18

Item C.1. Identification of investment.

a. Name of issuer (if any).	Vanguard 500 Index Fund
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	VANGUARD S P 500 ETF
d. CUSIP (if any).	922908363

At least one of the following other identifiers:

- ISIN	US9229083632

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	185.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	70076.15000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	2.516092142417

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	
b. Issuer type. (7)	Registered fund

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☒ 1 ☐ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 19

Item C.1. Identification of investment.

a. Name of issuer (if any).	WisdomTree US Efficient Core Fund
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	WISDOMTREE US EFFICIENT CORE F
d. CUSIP (if any).	97717Y790

At least one of the following other identifiers:

- ISIN	US97717Y7904

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	4045.00000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	147642.50000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	5.301120768433

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	
b. Issuer type. (7)	Registered fund

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA

b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☒ 1 ☐ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

NPORT-P: Part E: Explanatory Notes (if any)

The Fund may provide any information it believes would be helpful in understanding the information reported in response to any Item of this Form. The Fund may also explain any assumptions that it made in responding to any Item of this Form. To the extent responses relate to a particular Item, provide the Item number(s), as applicable.

NPORT-P: Additional notes

Identifier	Note
(1)	LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.
(2)	Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.
(3)	Currency. Indicate the currency in which the investment is denominated.
(4)	Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.
(5)	Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item [C/D].11.

(6)	Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other" provide a brief description.
(7)	Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other" provide a brief description.
(8)	Report the ISO country code that corresponds to the country where the issuer is organized.
(9)	If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.
(10)	Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]: Highly Liquid Investments, Moderately Liquid Investments, Less Liquid Investments, Illiquid Investments. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.
(11)	Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.
(12)	Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7 (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).
(13)	Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
(14)	Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]
(15)	Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.
(16)	Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used.
(17)	Conversion ratio per US$1000 notional, or, if bond currency is not in U.S. dollars, per 1000 units of the relevant currency, indicating the relevant currency. If there is more than one conversion ratio, provide each conversion ratio.
(18)	Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.
(19)	If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated.
(20)	Category of investments that most closely represents the collateral, selected from among the following (asset-backed securities; agency collateralized mortgage obligations; agency debentures and agency strips; agency mortgage-backed securities; private label collateralized mortgage obligations; corporate debt securities; equities; money market; U.S. Treasuries (including strips); other instrument). If "other instrument", include a brief description, including, if applicable, whether it is a collateralized debt obligation, municipal debt, whole loan, or international debt
(21)	Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).
(22)	In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.
(23)	Description and terms of payments necessary for a user of financial information to understand the terms of payments to be paid and received, including, as applicable, description of the reference instrument, obligation, or index, financing rate, floating coupon rate, fixed coupon rate, and payment frequency.
(24)	Depreciation shall be reported as a negative number.
(25)	If the reference instrument is a derivative, indicate the category of derivative from among the categories listed in sub-Item C.11.a. and provide all information required to be reported on this Form for that category.
	If the reference instrument is an index or custom basket, and if the index's or custom basket's components are publicly available on a website and are

(26)	updated on that website no less frequently than quarterly, identify the index and provide the index identifier, if any. If the index's or custom basket's components are not publicly available in that manner, and the notional amount of the derivative represents 1% or less of the net asset value of the Fund, provide a narrative description of the index. If the index's or custom basket's components are not publicly available in that manner, and the notional amount of the derivative represents more than 5% of the net asset value of the Fund, provide the (i) name, (ii) identifier, (iii) number of shares or notional amount or contract value as of the trade date (all of which would be reported as negative for short positions), and (iv) value of every component in the index or custom basket. The identifier shall include CUSIP of the index's or custom basket's components, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used. If the index's or custom basket's components are not publicly available in that manner, and the notional amount of the derivative represents greater than 1%, but 5% or less, of the net asset value of the Fund, Funds shall report the required component information described above, but may limit reporting to the (i) 50 largest components in the index and (ii) any other components where the notional value for that components is over 1% of the notional value of the index or custom basket. An index or custom basket, where the components are publicly available on a website and are updated on that website no less frequently than quarterly.
(27)	If the index's or custom basket's components are not publicly available in that manner, and the notional amount of the derivative represents 1% or less of the net asset value of the Fund, provide a narrative description of the index.
(28)	If the reference instrument is neither a derivative or an index, the description of the reference instrument shall include the name of issuer and title of issue, as well as CUSIP of the reference instrument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).

NPORT-P: Signatures

The Registrant has duly caused this report to be signed on its behalf by the undersigned hereunto duly authorized.

Registrant:	Strategy Shares
By (Signature):	James Szilagyi
Name:	James Szilagyi
Title:	Treasurer
Date:	2022-08-30

Day Hagan/Ned Davis Research Smart Sector ETF (SSUS)

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 — 53.0%		
485,107	Communication Services Select Sector SPDR Fund ETF	$27,345,482
124,222	Consumer Discretionary Select Sector SPDR Fund ETF	20,227,068
271,768	Consumer Staples Select Sector SPDR Fund ETF	20,243,998
138,312	Energy Select Sector SPDR Fund ETF	10,846,427
526,368	Financial Select Sector SPDR Fund ETF	17,743,865
286,393	Health Care Select Sector SPDR Fund ETF	37,918,433
167,851	Industrial Select Sector SPDR Fund ETF	16,053,270
104,972	Materials Select Sector SPDR Fund ETF	8,201,462
162,943	Real Estate Select Sector SPDR Fund ETF	7,224,893
573,000	Technology Select Sector SPDR Fund ETF	82,638,060
65,559	Utilities Select Sector SPDR Fund ETF	4,848,088
13,250	Vanguard Consumer Staples ETF	2,539,893
Total Exchange-Traded Funds (Cost $251,816,863)		$255,830,939
Total Investments — 53.0% (Cost $251,816,863)		$255,830,939
Other Assets less Liabilities — 47.0%		226,718,737
Net Assets — 100.0%		$482,549,676

ETF — Exchange-Traded Fund
SPDR — Standard and Poor's Depositary Receipts

Day Hagan/Ned Davis Research Smart Sector Fixed Income ETF (SSFI)

July 31, 2022

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 — 79.7%		
73,061	SPDR Bloomberg Investment Grade Floating Rate ETF	$2,214,479
45,305	SPDR Portfolio Corporate Bond ETF	1,384,068
71,867	SPDR Portfolio High Yield Bond ETF	1,708,279
113,565	SPDR Portfolio Long Term Treasury ETF	3,846,446
214,930	SPDR Portfolio Mortgage Backed Bond ETF	5,055,153
38,617	Vanguard Emerging Markets Government Bond ETF	2,457,972
26,491	Vanguard Short-Term Government Bond ETF	1,564,029
62,487	Vanguard Short-Term Inflation-Protected Securities ETF	3,145,596
64,373	Vanguard Total International Bond ETF	3,288,816
Total Exchange-Traded Funds (Cost $25,386,858)		$24,664,838
Total Investments — 79.7% (Cost $25,386,858)		$24,664,838
Other Assets less Liabilities — 20.3%		6,283,020
Net Assets — 100.0%		$30,947,858

ETF — Exchange-Traded Fund
SPDR — Standard and Poor's Depositary Receipts

Day Hagan/Ned Davis Research Smart Sector International ETF (SSXU)

July 31, 2022 (Unaudited)

Portfolio of Investments Summary Table

	Percentage of Fair Value
Mutual 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*
Mutual Funds — 88.2%		
14,544	Franklin FTSE Australia ETF, 4.07%	$391,158
22,128	Franklin FTSE Brazil ETF, 6.40%	392,772
21,792	Franklin FTSE Canada ETF, 0.23%	695,819
40,884	Franklin FTSE China ETF, 2.45%	807,753
21,240	Franklin FTSE France ETF, 3.72%	553,514
20,592	Franklin FTSE Germany ETF, 4.61%	378,481
16,524	Franklin FTSE Hong Kong ETF, 3.84%	361,876
13,620	Franklin FTSE India ETF, 0.05%	404,650
41,556	Franklin FTSE Japan ETF, 1.03%	1,031,005
18,228	Franklin FTSE South Korea ETF, 2.23%	389,891
18,228	Franklin FTSE Switzerland ETF, 1.85%	547,314
33,228	Franklin FTSE U.K. ETF, 3.48%	768,231
Total Mutual Funds (Cost $6,469,695)		$6,722,464
Total Investments — 88.2% (Cost $6,469,695)		$6,722,464
Other Assets less Liabilities — 11.8%		897,593
Net Assets — 100.0%		$7,620,057

ETF — Exchange-Traded Fund

Strategy Shares Nasdaq 5HANDL^{TM} Index ETF (FIVR)

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 — 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
970	iShares Broad USD High Yield Corporate Bond 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
630	Vanguard Intermediate-Term Corporate Bond 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 Exchange-Traded Funds (Cost $2,909,416)		**$2,780,892**
Total Investments — 99.8% (Cost $2,909,416)		**$2,780,892**
Other Assets less Liabilities — 0.2%		**4,227**
Net Assets — 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

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

Principal Amount		*Fair Value*
Corporate Bonds — 77.7%		
Communication 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
Consumer Discretionary — 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
Consumer Staples — 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
Energy — 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
Financials — 17.1%		
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), 1.99%, 1/27/32	392,065
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%		
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 Technology — 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

Strategy Shares Gold-Hedged Bond ETF (GLDB)

July 31, 2022 (Unaudited)

Principal Amount		Fair 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 Bonds (Cost $11,407,385)		$11,029,712
Yankee Dollars — 5.2%		
Communication Services — 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 Dollars (Cost $781,506)		**$ 740,079**
Total Investments — 82.9% (Cost $15,933,891)		**$11,769,792**
Other Assets less Liabilities — 17.1%		**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	Notional Amount	Value and Unrealized Appreciation/ (Depreciation)
Receive	Effective Federal Funds Rate(a) + 85 bps	iShares Gold Trust	BNP Paribas SA	Monthly	5/23/23	$ 13,537,635	$ 387,475
Receive	Effective Federal Funds Rate(a) + 85 bps	iShares IBoxx $ Investment Grade 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)

Strategy Shares Nasdaq 7HANDL™ Index ETF (HNDL)

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	Vanguard S&P 500 ETF	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
Total Exchange-Traded Funds (Cost $1,307,062,153)		**$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%		**$1,396,281,288**

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

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	1/11/23	$ 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)

July 31, 2022 (Unaudited)

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		*Fair Value*
Common Stocks — 97.0%		
Communication 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
Consumer 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
Consumer 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
		47,122
Energy — 1.5%		
278	Aemetis, Inc. †	2,043
120	Enviva, Inc.	8,356
2,110	Gevo, Inc. †	6,203
		16,602
Financials — 0.6%		
180	Hannon Armstrong Sustainable Infrastructure Capital, Inc.	6,496
Health Care — 23.2%		
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*
Common Stocks — (Continued)		
Health Care – (Continued)		
118	Moderna, Inc. †	$ 19,363
460	Pfizer, Inc.	23,235
56	UnitedHealth Group, Inc.	30,371
26	Waters Corp. †	9,465
22	West Pharmaceutical Services, Inc.	7,558
		259,752
Industrials — 16.2%		
128	Ameresco, Inc., Class A †	7,324
254	Aris Water Solution, Inc., Class A	5,377
618	Array Technologies, Inc. †	10,414
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	Cintas Corp.	9,361
112	EnerSys	7,382
318	Fluence Energy, Inc. †	4,369
910	Freyr Battery SA †	9,082
1,696	FuelCell Energy, Inc. †	6,089
386	GreenPower Motor Co., Inc. †	1,216
98	Heritage-Crystal Clean, Inc. †	3,289
216	Johnson Controls International PLC	11,645
86	ManpowerGroup, Inc.	6,743
860	Nikola Corp. †	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. †	9,022
1,076	Sunworks, Inc. †	2,561
218	TPI Composites, Inc. †	3,590
46	Watts Water Technologies, Inc.	6,354
76	Xylem, Inc.	6,994
		183,028
Information Technology — 30.5%		
50	Adobe, Inc. †	20,506
188	Apple, Inc.	30,552
64	Autodesk, Inc. †	13,844

Shares		Fair Value
Common Stocks – (Continued)		
Information 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
Materials — 1.8%		
74	Ecolab, Inc.	12,223
1,016	PureCycle Technologies, Inc. †	7,701
		19,924
Real Estate — 0.6%		
82	CBRE Group, Inc., Class A †	7,021
Utilities — 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
Total Common Stocks (Cost $1,216,683)		**$1,085,152**
Total Investments — 97.0% (Cost $1,216,683)		**$1,085,152**
Other Assets less Liabilities — 3.0%		**33,500**
Net Assets — 100.0%		**$1,118,652**

ADR — American Depositary Receipt

LP — Limited Partnership

PLC — Public Liability Company

† Non-income producing security

Strategy Shares Newfound/Resolve Robust Momentum (ROMO)

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 — 99.8%		
407,482	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 $51,637,099)		**$51,192,592**
Other Assets less Liabilities — 0.2%		**126,806**
Net Assets — 100.0%		**$51,319,398**

ETF — Exchange-Traded Fund

MSCI EAFE — MSCI Europe, Australasia and Far East

S&P — Standard and Poor's