

Ticker: FIVR

Q1 2023 Fact Sheet

## FUND OBJECTIVE

The Fund's investment objective is to seek investment results that correlate generally, before fees and expenses, to the price and yield performance of the Nasdaq 5HANDL™ Index.

## REASONS TO INVEST



Seeks High Monthly Distributions



Diversified Balanced Portfolio

## INVESTMENT STRATEGY

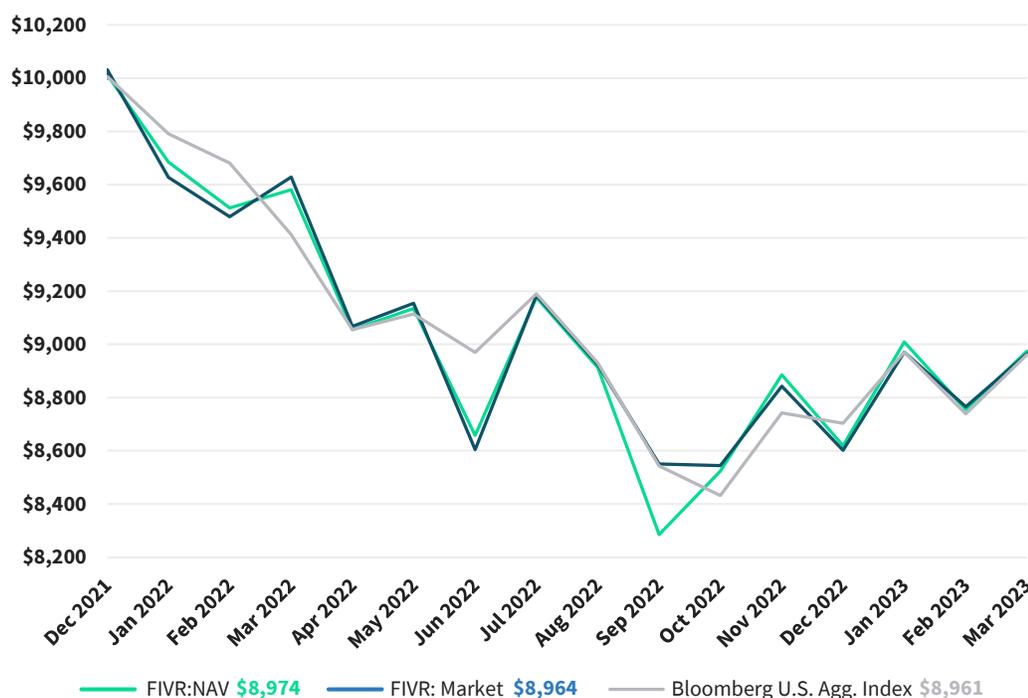
- » The index is broadly diversified and seeks to offer the potential for high monthly distributions while maintaining a stable net asset value over time. However, the Fund will have risk characteristics similar to the broad U.S. capital markets and will generally rise and fall with prevailing market conditions.
- » The index represents an allocation to a balanced portfolio of U.S. equities, fixed income securities and alternative investments.
- » The index consists of ETFs that are split into two equally weighted categories, a Core Portfolio and a Dorsey Wright Explore Portfolio. The Core Portfolio consists of a 70% allocation to U.S. fixed-income ETFs and a 30% allocation to U.S. large cap equity ETFs. The Dorsey Wright Explore Portfolio consists of an allocation to ETFs in various U.S. asset categories that have historically provided high levels of income, using a tactical asset allocation methodology developed in consultation with Nasdaq Dorsey Wright Investment Research & Analysis that seeks to incorporate momentum, yield and risk.

Shareholders should not assume that the source of a distribution from the Fund is net profit. Shareholders should note that return of capital will reduce the tax basis of their shares and potentially increase the taxable gain, if any, upon disposition of their shares.

The Nasdaq 5HANDL™ Index ETF<sup>1</sup> consists of two key components:

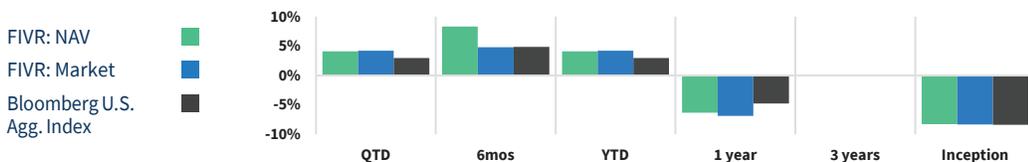
1. A well-diversified, multi-asset portfolio of exchange-traded funds ("ETFs");
2. The Fund generally follows its index, which has the goal, but not the guarantee, of achieving a total return sufficient, over time and after expenses, to support a five percent (5.0%) annual distribution rate. All or a portion of the distributions consist of a return of capital; and the rate may be modified at any time.

## Growth of \$10,000: Ending March 31, 2023



## Performance (%): Ending March 31, 2023

Annualized if greater than a year



Share Class/Benchmark	QTD	6 MOS	YTD	1 Year	3 Years	Since Inception*
<b>FIVR: NAV</b>	<b>4.12</b>	<b>8.32</b>	<b>4.12</b>	<b>-6.33</b>	<b>n/a</b>	<b>-8.26</b>
<b>FIVR: Market</b>	<b>4.22</b>	<b>4.83</b>	<b>4.22</b>	<b>-6.90</b>	<b>n/a</b>	<b>-8.34</b>
Bloomberg U.S. Agg. Index	2.96	4.89	2.96	-4.78	n/a	-8.37

\*Inception: 12/28/2021

The performance quoted represents past performance and does not guarantee future results. Investment return and principal value of an investment will fluctuate so that an investor's shares, when sold or redeemed, may be worth more or less than the original cost. Current performance may be lower or higher than the performance quoted. Performance data current to the most recent month end may be obtained by calling 855-HSS-ETFS or visiting strategysharesetfs.com. Market returns are based on the composite closing price and do not represent the returns you would receive if you traded the shares at other times. The first trading date is typically several days after the fund inception date. Therefore, NAV is used to calculate market returns prior to the first trade date. Net asset value is determined by adding up the value of the assets including assets and cash, subtracting any liabilities, and then dividing that value by the number of outstanding shares in the ETF.

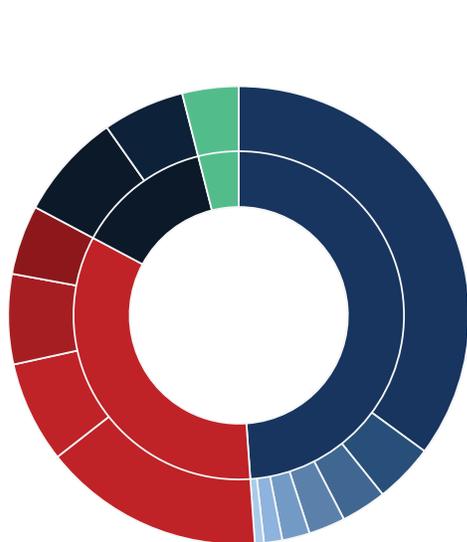
**Top Ten Portfolio Holdings: Ending March 31, 2023**

ISHARES CORE U.S. AGGREGA	11.64%	FIDELITY MSCI UTILITIES I	7.12%
VANGUARD TOTAL BOND MARKE	11.64%	VANGUARD DIVIDEND APPRECI	6.32%
SCHWAB U.S. AGGREGATE BON	11.63%	JPMORGAN EQUITY PREMIUM I	5.71%
INVESCO QQQ TRUST SERIES	7.95%	SCHWAB U.S. REIT ETF	4.88%
ALERIAN MLP ETF	7.45%	GLOBAL X US PREFERRED ETF	4.15%

Fund holdings are subject to change and should not be considered investment advice.

**Index of 19 ETFs representing an estimated 20,000 individual underlying securities.**

U.S. Fixed Income
U.S. Equity
U.S. Alternative
U.S. Blend



Name	Category	%
Total Bond Market	US Fixed Income	35.10
Preferreds	US Fixed Income	4.18
High Yield Corporate	US Fixed Income	3.19
Actively Managed	US Fixed Income	2.57
IG Corporate	US Fixed Income	1.94
Taxable Muni	US Fixed Income	1.28
Mortgage Backed Securities	US Fixed Income	0.63
Large-Cap Equities	US Equity	15.51
Utilities	US Equity	7.16
Dividend	US Equity	6.35
REIT	US Equity	4.91
MLP	US Alternative	7.49
Covered Call	US Alternative	5.74
90% Equity / 60% Bonds	US Blend	3.95

**Risk Considerations:**

Past performance is not a guarantee of future results.

Investors should carefully consider the investment objectives, risks, charges and expenses of the Nasdaq 5HANDL Index ETF. This and other important information about the Fund is contained in the full or summary prospectus, which can be obtained by calling (855) HSS-ETFS (855-477-3837) or at www.strategysharesetfs.com. The Strategy Shares are distributed by Foreside Fund Services, LLC, which is not affiliated with Rational Advisors, Inc., or any of its affiliates.

Investment in a fund of funds is subject to the risks and expenses of the underlying funds. Diversification and asset allocation may not protect against market risk or loss of principal. The Fund's exposure to equity ETFs subjects it to market risk. Investments in bonds are subject to credit risk, call risk and interest rate risk so that as interest rates rise the value of bond prices will decline. Credit risk refers to the possibility that the issuer of the bond will not be able to repay the principal and make interest payments.

The Index's exposure to the Explore Component consists of ETFs that invest in a number of categories some of which are subject to higher risks such as derivatives, (options) which may amplify risks and create volatility; high yield debt (also known as junk bonds) without limit to maturity, duration or credit quality; Master Limited Partnerships (MLPs - affected by issues of the general partner); Real Estate Investment Trusts and Mortgage-Backed Securities (REITs and MBS - affected by economic factors related to the real estate industry and credit risks). While the Fund may hold securities of companies that have historically paid a dividend, those companies may reduce or discontinue their dividends. Past dividend payments are not a guarantee of future dividend payments.

The Fund is passively-managed meaning it seeks to track the performance of its index by holding all, or a sampling, of the ETFs and securities of that index and may not be able to exactly replicate the index's performance. Tracking error also may result because the Fund incurs fees and expenses, while the Index does not.

HANDLS™ and HANDL™ are trademarks of Bryant Avenue Ventures LLC and have been licensed for use by Rational Advisors, Inc. Shareholders should not assume that the source of a distribution from the Fund is net profit. Shareholders should note that return of capital will reduce the tax basis of their shares and potentially increase the taxable gain, if any, upon disposition of their shares.

**FUND MANAGEMENT**

**Investment Advisor**  
Rational Advisors, Inc.

**David Miller**  
PORTFOLIO MANAGER

- » Co-Founder, Catalyst Capital Advisors
- » BS in Economics, University of Pennsylvania Wharton School; MBA in Finance, University of Michigan Ross School of Business

**Charles Ashley**  
PORTFOLIO MANAGER

- » BA from Michigan State University, Eli Broad College of Business and an MBA from the University of Michigan, Ross School of Business

**MONTHLY DISTRIBUTIONS**

Period Ending March 31, 2023

Payable Date	Monthly Distr. Amount	Distribution Date NAV
3/10/2023	\$0.085500*	\$20.52
2/10/2023	\$0.088125*	\$21.15
1/12/2023	\$0.088209*	\$21.17
12/12/2022	\$0.087167*	\$20.92
11/9/2022	\$0.084584*	\$20.30
10/12/2022	\$0.082584*	\$19.82
9/13/2022	\$0.091167*	\$21.88
8/10/2022	\$0.092500*	\$22.20
7/13/2022	\$0.088417*	\$21.22
6/10/2022	\$0.091584*	\$21.98
5/11/2022	\$0.090834*	\$21.80
4/12/2022	\$0.096459*	\$23.15
3/15/2022	\$0.097291*	\$23.35
2/15/2022	\$0.100626*	\$24.15
1/18/2022	\$0.103292*	\$24.74

**INVESTMENT INFORMATION**

Distribution Schedule Monthly

Ticker	Exchange	CUSIP
FIVR	Nasdaq	86280R852

Inception	Net Expense*	Gross Expense
12/28/2021	0.88%	0.90%

\*The Advisor has contractually agreed to reduce its fees and/or reimburse the Fund's expenses (but excluding (i) acquired fund fees and expenses; (ii) brokerage commissions and trading costs; (iii) interest (including borrowing costs and overdraft charges), (iv) taxes, (v) short sale dividends and interest expenses, (vi) expense incurred in connection with the Fund's compliance with the liquidity requirements of Rule 22e-4 under the Investment Company Act of 1940 and the Investment Company Reporting Modernization Rules; and (vii) non-routine extraordinary expenses, such as regulatory inquiry and litigation expenses) in order to limit Total Annual Fund Operating Expenses After Fee Waiver/Expense Reimbursement to 0.71% of the Fund's average annual daily net assets until August 31, 2023.

**NOT FDIC INSURED • MAY LOSE VALUE • NOT BANK GUARANTEED**