

FUND OBJECTIVE

The Fund's investment objective is to seek long-term capital appreciation.

INVESTMENT STRATEGY

The Fund invests in the equity securities of climate conscious and environmentally friendly companies that must meet one of the following criteria:

- » Direct commitment to net zero or reduced carbon emissions through a company climate pledge or involvement in initiatives such as the Paris Agreement, The Climate Pledge or other similar types of accords.
- » Companies deriving at least 50% of their revenues or profit from, or devoting at least 50% of their assets to activities focused on advancing the progress of reducing carbon emissions through alternative energy innovation in clean transportation as well as industrial efficiency, technological advancements in electrification, climate-conscious value chains and other similar initiatives.
- » Companies that invest a significant portion of their capital expenditures in new processes and business segments that seek to accelerate the global transition from fossil fuel related energy to renewable energy, with the intention of such activities becoming a significant part of their business.

After the initial screen, the Advisor selects and weights securities that the team believes have the highest risk/return potential.

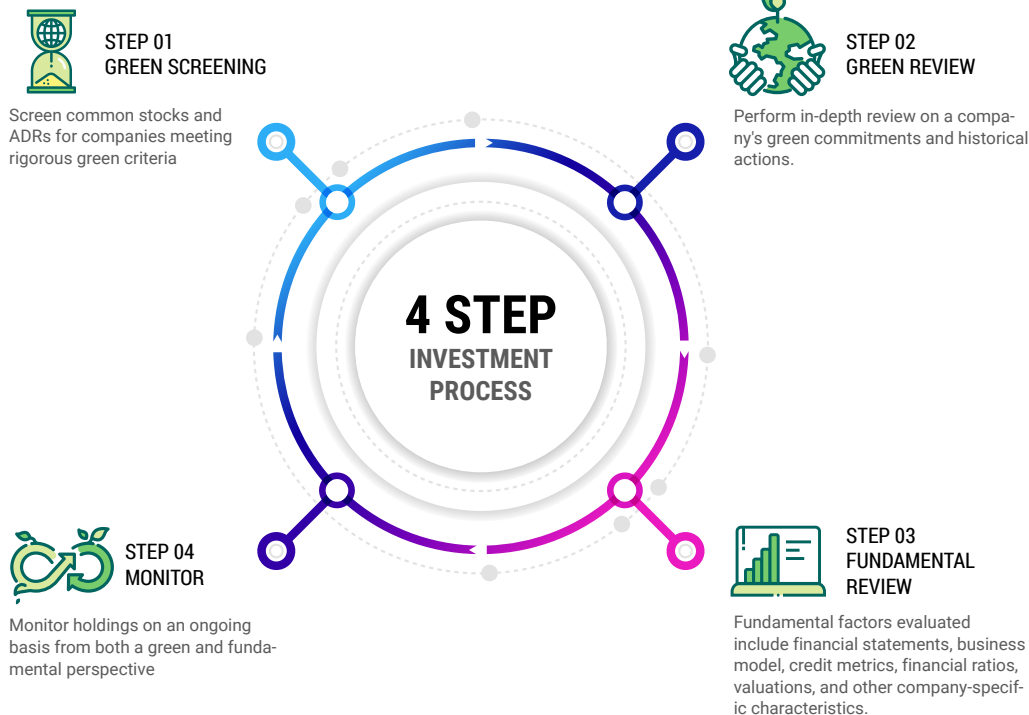
The Fund will not invest in any company whose principal business function is related to the extraction, development or transportation of oil, gas or other fossil fuels.

The Paris Agreement is a widely adopted international accord that seeks to limit the average global temperature rise to well below 2°C above preindustrial levels and limit this increase to 1.5°C, to increase the ability to adapt to the adverse effects of climate change and foster climate-resilient and low greenhouse gas emissions development; and to make financial flows consistent with a pathway toward low greenhouse gas emissions and climate-resilient development.

The Climate Pledge is a commitment to be net-zero carbon by 2040.

The Strategy Shares **Halt Climate Change ETF** invests in companies that are committed to curbing or mitigating the deleterious effects of climate change. Strategy Shares invests profits into private initiatives focused on halting and reversing the impact of climate change.

Investing to Halt Climate Change



How NZRO Helps in the Fight Against Climate Change

- » Investing in an ETF that not only screens for climate conscious companies but also takes an active approach in reversing climate change through outside initiatives is an important way to help in the fight for carbon neutrality.
- » The Fund will seek to invest in companies with the clear sustainability goals, including companies such as:
 - » **Microsoft** – The software giant is pledging to be carbon negative by 2030, and by 2050 Microsoft will remove from the environment all the carbon the company has emitted either directly or by electrical consumption since it was founded in 1975.
 - » **Adobe** – They have set a goal to operate with 100% renewable energy by 2035. The company is advocating for local, regional, and federal policy to decarbonize and modernize their grids and ease access to renewable energy for everyone, not just their business.
 - » **Tesla** - In 2020 their global fleet of vehicles and solar panels enabled customers to avoid emitting 5.0 million metric tons of carbon emissions.
- » We at Strategy Shares recognize that action must be taken now to ward off further damage and catastrophic outcomes, which is why we launched NZRO and our accompanying environmental initiatives.

Top Ten Portfolio Holdings: Ending December 31, 2021

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

Sector Weightings



Portfolio composition is subject to change.

Portfolio		
Financials		%
Communication Services		%
Industrials		%
Health Care		%
Information Technology		%
Cash		%
Consumer Discretionary		%
Consumer Staples		%
Energy		%
Real Estate		%
Utilities		%
Materials		%

FUND MANAGEMENT

Investment Advisor
Rational Advisors, Inc.

David Miller
PORTFOLIO MANAGER

- » CIO of Rational Advisors, Inc
- » BS in Economics, University of Pennsylvania Wharton School; MBA in Finance, University of Michigan Ross School of Business

Rob Gough
PORTFOLIO MANAGER

- » Serial entrepreneur and long-time investor
- » Main investor and advisor of Community Recycling Solutions, a recycling business, from 2010 to 2013
- » Graduated from Indiana University, Kelley 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

Risk Considerations:

Past performance is not a guarantee of future results.

Investors should carefully consider the investment objectives, risks, charges and expenses of the Strategy Shares Halt Climate Change 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. Read the prospectus or summary prospectus carefully before investing. The Strategy Shares are distributed by Foreside Fund Services, LLC, which is not affiliated with Rational Advisors, Inc., or any of its affiliates.

Investments involve risk. Principal loss is possible. The Fund's focus on securities of issuers that seek prevent or mitigate the deleterious effects of climate change may affect the Fund's exposure to certain sectors or types of investments. The Fund's relative investment performance may also be negatively affected if such sectors or investments are out of favor with the market. The Fund may invest in countries with newly organized or less developed securities markets. There are typically greater risks involved in investing in emerging markets securities. To the extent the Fund invests in foreign securities, the Fund could be subject to greater risks because the Fund's performance may depend on issues other than the performance of a particular company or U.S. market sector. The Fund is a new fund with no history of operations for investors to evaluate. The Fund may have a high turnover of the securities held in its portfolio. Increased portfolio turnover causes the Fund to incur higher brokerage costs, which may adversely affect the Fund's performance and may produce increased taxable distributions. Shares of these ETFs are bought and sold at market price (not NAV) and are not individually redeemed from the ETF. Brokerage commissions will reduce returns.

INVESTMENT INFORMATION

Distribution Schedule Annually

Ticker	Exchange	CUSIP
NZRO	NASDAQ	86280R837

Inception	Gross Expense
01/10/2022	0.95%

NOT FDIC INSURED • MAY LOSE VALUE • NOT BANK GUARANTEED