

Why Ecological Investing Matters

Ecological Investing has historically been a winning investment strategy that we believe will continue to outperform as a result of important global megatrends.

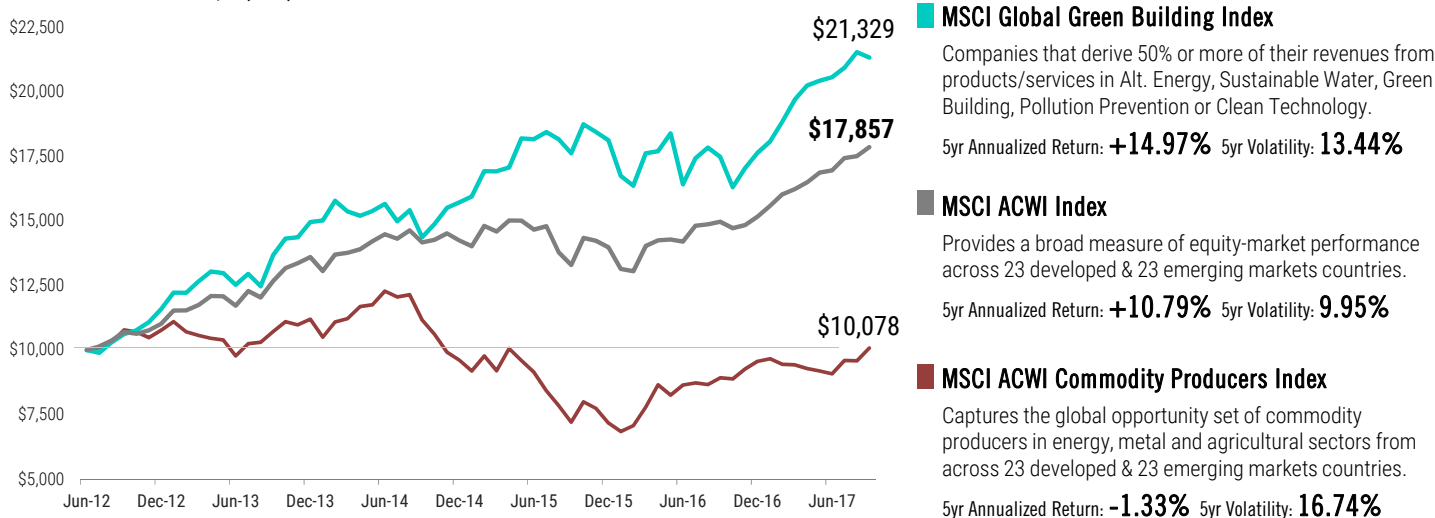
One of the most relevant ecologically-oriented indices, the MSCI Global Green Building Index, has significantly outperformed both the group of companies that are considered the most ecologically unfriendly and the broad market index (Figures 1A & 1B). Furthermore, when looking at an individual company level, the “greenest” companies have also significantly outperformed. Given the strong track record of ecological investing along with several global megatrends acting as a tailwind (i.e., institutional asset flow and important changes in investor demographics and concerns), we believe that investors can benefit by allocating a portion of their equity portfolios to ecologically-oriented investment strategies.

¹“Greenest” companies refers to those companies ranked in the top 100 of the 2016 Newsweek Green Rankings.

5 Year Performance Comparison: Ecologically-Focused vs. Ecologically Unfriendly, Broad Market

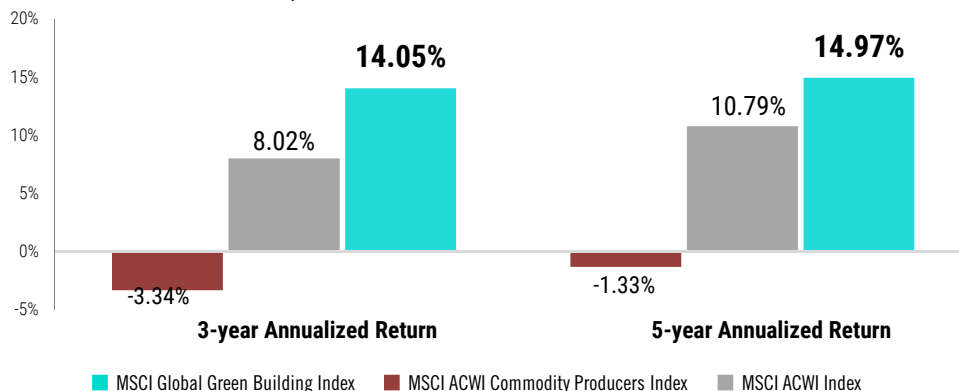
MSCI Global Green Building Index, MSCI ACWI Commodity Producers Index & MSCI ACWI Index

FIGURE 1A - Growth of \$10,000, 9/2012 – 9/2017



Historically, ecological investment strategies have outperformed most ecologically unfriendly companies and the broad market index

FIGURE 1B - Historical Returns, 9/2012 – 9/2017



Companies ranked highest in the 2016 *Newsweek Green Rankings* report have outperformed both their relative sector and the broader index over 10 years.

Since 2009, the *Newsweek Green Rankings* has been widely considered one of the world's foremost corporate environmental rankings. Created in partnership with Corporate Knights and HIP Investor, the report assesses the overall environmental performance of the 500 largest publicly traded companies in the United States and the 500 largest publicly traded companies in the world.

Comparing Performance of Top 'Newsweek US Green Rankings 2016' Companies vs. S&P 500

TOP 5 Companies vs. S&P 500 TR Index, Top Ranked Companies by Sector vs. S&P 500 Sector

FIGURE 2A - TOP 5 Ranked US Companies vs. S&P 500 TR Index, 10 Year Annualized Return (9/2007 – 9/2017)

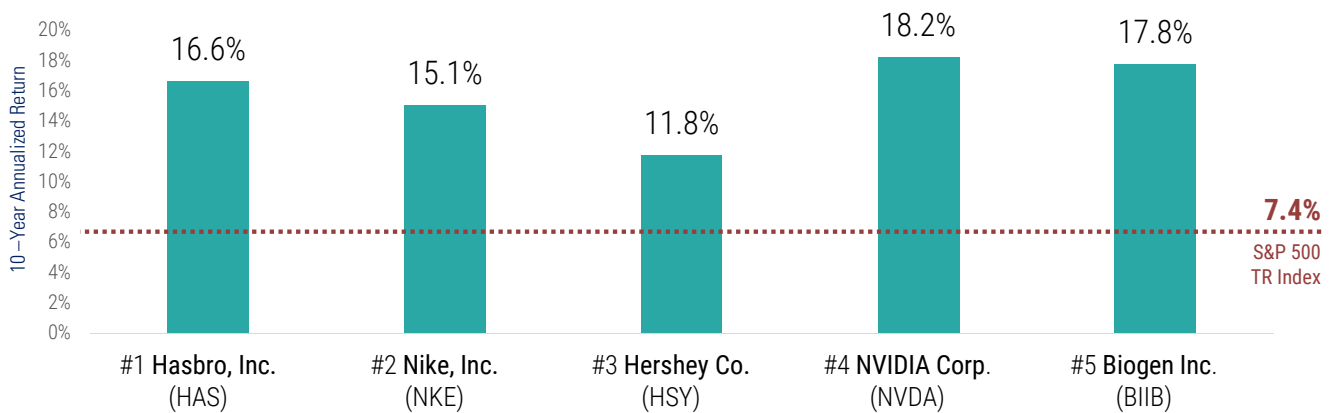
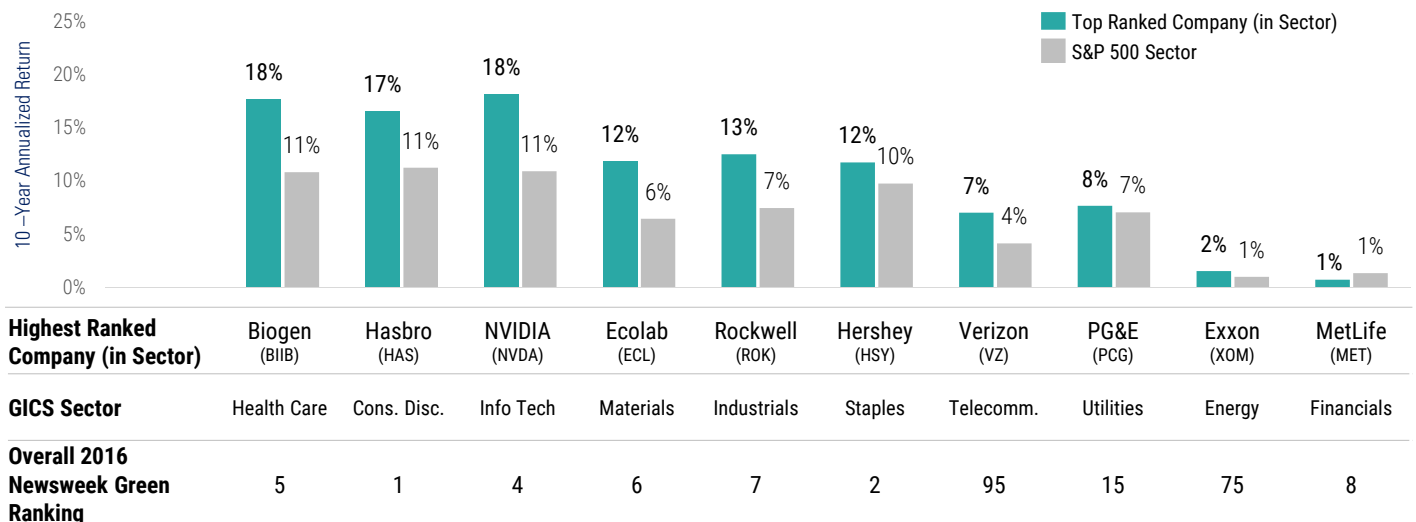


FIGURE 2B - Top Ranked US Companies by Sector vs. S&P 500 Sector, 10 Year Annualized Return (9/2007 – 9/2017)



With this in mind, StrategyShares has created the **EcoLogical Strategy ETF** (“HECO”). HECO seeks capital appreciation through an actively managed portfolio of ecologically-focused companies that we believe have positioned their business to respond to increased environmental legislation, cultural shifts towards environmentally conscious consumption, and capital investments in environmentally oriented projects.

StrategyShares EcoLogical Strategy ETF

Performance and Holdings Summary as of September 30, 2017

Performance (%): Ending September 30, 2017

	YTD	1 year	3 years	5 years	Since Inception*
HECO: NAV	15.24	22.49	10.86	13.28	13.74
HECO: Market	14.28	21.83	10.41	12.94	13.66
MSCI ACWI TR Index ¹	17.25	18.65	7.43	10.20	11.39

* Inception: 06/18/2012

The performance data quoted above represents past performance. Past performance is not a guarantee of future results. Investment return and value of the ETF shares will fluctuate so that an investor's shares, when sold or redeemed, may be worth more or less than their original cost. Current performance may be lower or higher than performance data quoted. To obtain the most recent month-end performance call 855-HSS-ETFs. Shares are bought and sold at market price (not NAV) and are not individually redeemed from the ETF. Total Returns are calculated using the daily 4:00pm net asset value (NAV). 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.

Ticker	Net Exp.	Gross Exp.	Distributions
HECO	0.95%	2.87%	Annual

Contractual waivers in effect until August 31, 2018.

Reasons to Invest in HECO

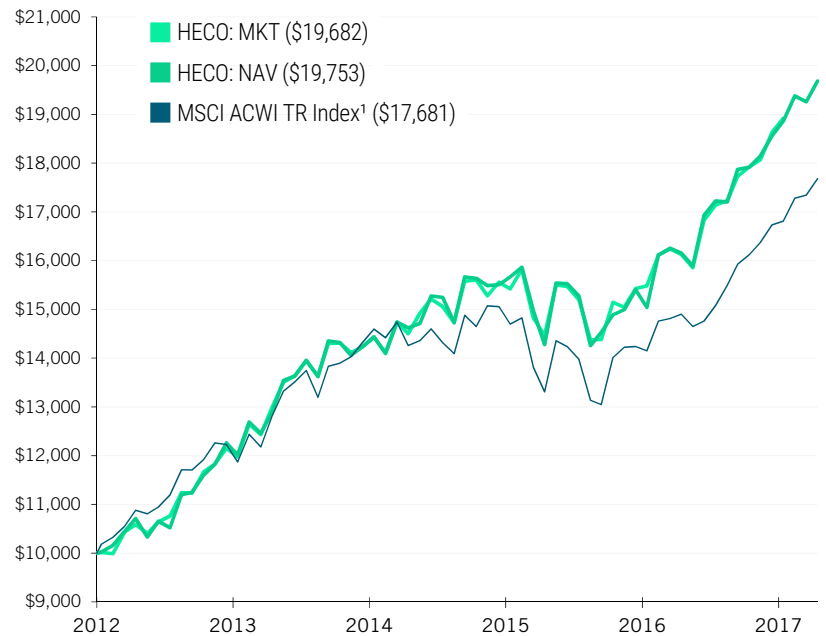


Seeks Capital Appreciation



Ecologically Focused

Growth of \$10,000 Investment



Top Ten Holdings as of September 30, 2017

NVIDIA CORP	6.49%	MCDONALD'S CORP.	2.82%
BEST BUY CO., INC.	3.56%	UNITEDHEALTH GROUP, INC.	2.81%
UNILEVER NV	3.29%	TELECOM ITALIA	2.74%
SIEMENS AG	3.08%	UNUM GROUP	2.74%
TEXAS INSTRUMENTS, INC.	3.01%	PROLOGIS, INC.	2.67%

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

There are risks involved with investing, including possible loss of principal. The ETF may trade securities actively, which could increase its transaction costs (thereby lowering its performance) and could increase the amount of taxes you owe by generating short-term gains, which may be taxed at a higher rate. The ETF's ecological investment criteria limit the types of investments the ETF may make. This could cause the ETF to under-perform other funds that do not have an ecological focus. In addition to the normal risks associated with investing, international investments may involve risk of capital loss from unfavorable fluctuation in currency values, from differences in generally accepted accounting principals or from social, economic or political instability in other nations. If the ETF invests more than 25% of its net assets in a particular asset class, or securities of issuers within a particular business sector, it is subject to increased risk.

You should consider the fund's investment objectives, risks, charges, and expenses carefully before you invest. Information about these and other important subjects is in the fund's prospectus or summary prospectus, which can be obtained at strategysharesetfs.com. Please read carefully before investing. Distributor: Foreside Fund Services, LLC.

To learn more about environment investing, please visit Strategy Shares at:

www.StrategySharesETFs.com