

HUSE

INVESTMENT OBJECTIVE

The Strategy Shares US Market Rotation Strategy ETF's investment objective is to seek long-term capital appreciation.

REASONS TO INVEST



INVESTMENT STRATEGY

- Under normal circumstances, at least 80% of the Fund's net assets, plus any borrowings for investment purposes, will be invested in securities of U.S. companies and/or the U.S. government or in other investment companies that principally invest in such securities.
- The Fund's portfolio is comprised of two components: (i) the common stock component and (ii) the tactical component;
 - The **Common Stock Component** utilizes two proprietary quantitative strategies to identify and evaluate the capital appreciation potential of market segments and sectors in the S&P 1500 Index®. The Fund intends to rotate the investment focus to overweight/underweight its portfolio in companies comprising those market segments and sectors that the Advisor believes offer the greatest/least potential for capital appreciation.
 - The **Tactical Component** utilizes three quantitative strategies including: Trend Following, Mean Reversion and Intermarket Analysis. The goal of this component is to be opportunistic during market rallies and move into defensive positions during market declines. Investment may include: actively managed or index equity-based ETFs/ETNs, treasury, fixed income, volatility and commodity ETFs/ETNs.

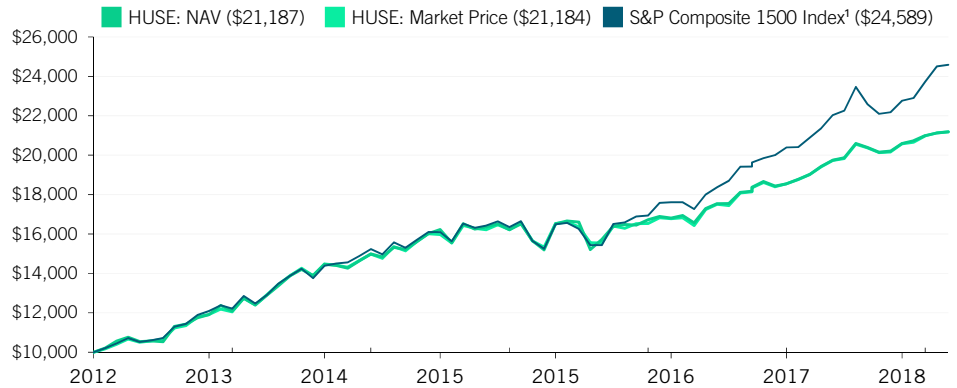
SHARE CLASS INFORMATION

Ticker	Net Exp.*	Gross Exp.	Distributions
HUSE	1.13%	1.13%	Annual

Inception	CUSIP	Exchange
7/23/2012	86280R 100	NYSE Arca

*Fee waiver of 0.95% in effect until August 31, 2019.

Growth of \$10,000 Investment



Performance (%): Ending September 30, 2018

Annualized if greater than 1 year

	QTD	YTD	1 year	3 years	5 years	Since Inception*
HUSE: NAV	2.53	6.85	11.40	11.39	10.41	12.90
HUSE: Market	2.17	6.60	11.38	11.71	10.46	12.90
S&P Composite 1500 Index ¹	7.35	10.47	17.69	17.26	13.77	15.65

* Inception: 07/23/2012

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 www.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.

Performance & Risk Statistics Since Inception

	HUSE:NAV	HUSE:MKT	S&P Composite 1500 Index ¹
Cumulative Return	111.87%	111.84%	145.89%
Annualized Return	12.90%	12.90%	15.65%
Standard Deviation	8.58%	9.30%	9.29%
Sharpe Ratio	0.99	0.91	1.21
Alpha (vs. Benchmark)	-1.80%	-2.16%	-
Beta (vs. Benchmark)	0.93	0.96	-
Correlation (vs. Benchmark)	0.95	0.90	-
% of Positive Months	67%	71%	77%
Maximum Drawdown	-7.55%	-8.74%	-8.38%

Standard Deviation: A measure of the dispersion of monthly returns from its mean return, also known as historical volatility. **Sharpe Ratio:** A risk-adjusted measure of a fund's performance that indicates a fund's return per unit of risk, defining risk as volatility (standard deviation). **Alpha:** A measure of performance on a risk-adjusted basis. **Beta:** A measure of a fund's sensitivity to market movements. **Correlation:** A statistical measure of how two securities move in relation to each other. **Maximum Drawdown:** A measure of the maximum loss from a peak to a trough of a portfolio or index, before a new peak is attained.

Strategy Shares US Market Rotation Strategy ETF

3Q 2018 Fact Sheet
Ticker: HUSE

Formerly the US Equity Rotation Strategy ETF

strategyshares

HUSE

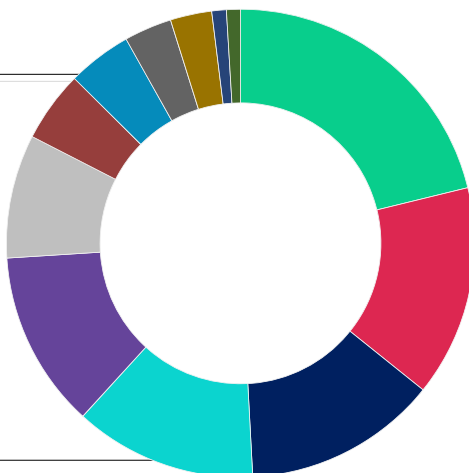
Top Ten Holdings

ISHARES SHORT TSTRY BOND	9.60%	ANTHEM INC	2.92%
DOLLARS ON DEPOSIT NO. 15	8.55%	ZIMMER BIOMET HOLDINGS	2.91%
INVESCO QQQ TRUST S1	4.86%	O'REILLY AUTOMOTIVE, INC.	2.91%
SPDR S&P 500 ETF TRUST	4.80%	TRANSDIGM GROUP INC	2.87%
UBIQUITI NETWORKS INC	3.05%	AMERICAN TOWER CORP. REIT	2.87%

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

Sector Weightings

ETF	21.18%
Information Technology	14.58%
Industrials	13.40%
Health Care	12.60%
Financials	12.22%
Cash	8.55%
Consumer Discretionary	4.90%
Communication Services	4.43%
Consumer Staples	3.29%
Real Estate	2.87%
Utilities	1.00%
Materials	0.97%



Portfolio composition is subject to change.

Portfolio Statistics

	US Market Rotation Strategy ETF	S&P Composite 1500 Index ¹
Total Net Assets (\$ millions)	246.24	-
Number of Holdings	41	1507
Top 10 Holdings (%)	45.3	19.8
Mean Total Market Cap (\$ millions)	138,816	18,979
P/E Ratio ²	62.02	22.64

RISK CONSIDERATIONS:

Past performance is not a guarantee of future results.

Investors should carefully consider the investment objectives, risks, charges and expenses of the US Market Rotation Strategy 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.

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. 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. Investments in smaller companies typically exhibit higher volatility. The Fund may take temporary defensive positions, which are inconsistent with the Fund's principal investment strategies, in attempting to respond to adverse market, economic, political, or other conditions. The Fund may use leverage which increases the potential for risk.

Shares are bought and sold at market price (not NAV) and are not individually redeemed from the ETF. Brokerage commissions will reduce returns.

FUND MANAGEMENT

Investment Advisor

Rational Advisors, Inc.

Investment Sub-Advisor

Tuttle Tactical Management, LLC

Matthew B. Tuttle, CFP®

Portfolio Manager

- Chief Executive Officer and Chief Investment Officer of the Sub-Advisor since 2012
- B.A. in Economics from Clark University and a MBA in Finance from Boston University

- The S&P Composite 1500 Index ("S&P Composite 1500") is a broad equity index based on the S&P 500, S&P MidCap 400, and S&P SmallCap 600 indices. Thus, the S&P Composite 1500 includes the top large-, mid-, and small-cap stocks, representing about 85% of the entire U.S. equity market. Indices are unmanaged and, unlike the Fund, are not affected by cash flows and do not reflect fees or expenses. An investor cannot invest directly in an index.
- The Price-to-Earnings Ratio ("P/E Ratio") measures the current share price relative to the per-share earnings.

(855) HSS-ETFS
www.StrategySharesETFs.com