strategyshares®

Strategy Shares Nasdaq 7HANDL Index ETF

Ticker: HNDL

Q3 2026 Fact Sheet

FUND OBJECTIVE

The Nasdaq 7HANDL Index ETF seeks investment results that correspond generally, before fees and expenses, to the price and yield performance of the Nasdaq 7HANDL™ 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, bonds and alternative investments that employs leverage in an amount equal to 23% of the portfolio.
- The index consists of ETFs that are split into two equally weighted categories, a Core Portfolio and an Explore Portfolio. The Core Portfolio consists of a 70% allocation to U.S. aggregate fixed-income ETFs and a 30% allocation to U.S. large cap equity ETFs. The 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 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 7HANDL™ Index ETF[1] consists of two critical components:

1. A well-diversified, multi-asset portfolio of exchange-traded funds ("ETFs");

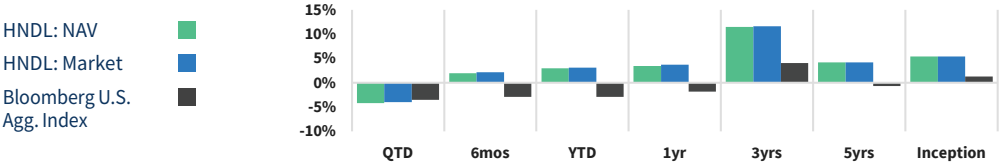
2. The Fund generally follows its index, which has the goal, but not the guarantee, of achieving a total return sufficient, over time and after expenses, to support a seven percent (7.0%) annual distribution rate. All or a portion of the distributions may consist of a return of capital[2] and the rate may be modified at any time.

Growth of $10,000: Ending September 30, 2026

This chart illustrates the performance of a hypothetical $10,000 investment made in the fund and assumes reinvestment of dividends and capital gains but does not reflect the effect of any applicable sales charge or redemption fees. This chart does not imply any future performance.

Performance (%): Ending September 30, 2026

Annualized if greater than a year



Share Class/Benchmark	QTD	6 MOS	YTD	1 Year	3 Years	5 Years	Since Inception*
HNDL: NAV	**-4.15**	**2.00**	**2.96**	**3.43**	**11.49**	**4.20**	**5.42**
HNDL: Market	**-3.98**	**2.18**	**3.15**	**3.76**	**11.65**	**4.19**	**5.43**
Bloomberg U.S. Agg. Index	-3.51	-2.87	-2.91	-1.84	4.06	-0.64	1.30

*Inception: 1/16/2018

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. 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 Eastern Time net asset value (NAV). 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.

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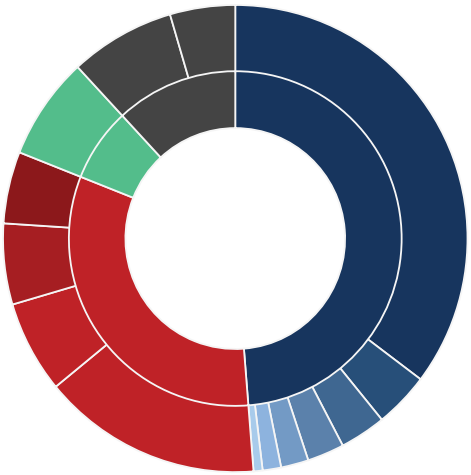
Top Ten Portfolio Holdings: Ending September 30, 2026

VANGUARD TOTAL BOND MARKET ETF	11.58%	WISDOMTREE US EFFICIENT CORE	6.99%
ISHARES CORE U.S. AGGREGATE BOND	11.58%	VANGUARD DIVIDEND APPRECIATION	6.28%
SCHWAB U.S. AGGREGATE BOND ETF	11.56%	STATE STREET UTILITIES SELECT	5.51%
INVESCO NASDAQ 100 ETF	7.77%	SCHWAB U.S. REIT ETF	4.90%
GLOBAL X MLP & ENERGY INFRASTRUCTURE	7.22%	JPMORGAN EQUITY PREMIUM INCOME	4.46%

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

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



Name	Category	%
Total Bond Market	US Fixed Income	35.29%
Preferreds	US Fixed Income	3.83%
IG Corporate	US Fixed Income	3.21%
Actively Managed	US Fixed Income	2.57%
Taxable Muni	US Fixed Income	1.92%
High Yield Corporate	US Fixed Income	1.29%
Mortgage Backed Securities	US Fixed Income	0.63%
Large-Cap Equities	US Equity	15.32%
Dividend	US Equity	6.38%
Utilities	US Equity	5.60%
REIT	US Equity	4.98%
90% Equity / 60% Bonds	US Blend	7.11%
MLP	US Alternative	7.34%
Covered Call	US Alternative	4.53%

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 7HANDL 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.

Investments involve risk, including possible loss of principal. Investment in a fund of funds is subject to the risks and expenses of the underlying funds. The use of leverage can magnify the potential for gain or loss and amplify the effects of market volatility on the Fund's shares. The value of the Fund may decrease in response to the activities and financial prospects of an individual security or group of securities in the Fund's portfolio. The performance of the Fund may be subject to substantial short-term changes, as well as the risks inherent to investing in ETFs. To the extent the Fund invests in ETFs comprised of the stocks of large-cap companies, the Fund may be subject to additional risks, including that such companies may be less able to adapt to changing market conditions or may have more limited growth potential. Investing in US aggregate fixed income ETFs is subject to credit, prepayment and interest rate risk of the underlying securities which comprise the ETFs; a rise in interest rates generally causes a decline in the value of fixed income securities. Investing in ETFs in various alternative U.S. asset categories may subject the Fund to greater volatility than investment in securities in traditional asset categories. The Fund is subject to regulatory change and tax risks; changes to current rules could increase costs associated with an investment in the Fund. These factors may affect the value of your investment.

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Glossary:

Annual Distribution Rate: *Reflects a fund's most recent regular distribution, annualized and shown as a percentage of its current net asset value (NAV). It reflects income paid, not total return.* ***Return of capital distribution:*** *a partial return of your original investment from an investment vehicle.*

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FUND MANAGEMENT

Investment Advisor
Rational Advisors, Inc.

David Miller
PORTFOLIO MANAGER

- CIO of Rational Advisors, Inc.
- Co-Founder of Catalyst Capital Advisors LLC.
- 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; MBA from the University of Michigan, Ross School of Business

MONTHLY DISTRIBUTIONS[3]

Period Ending September 30, 2026

Payable Date	Monthly Distr. Amount	Distribution Date NAV
9/15/2026	$0.129150*	$22.14
8/14/2026	$0.132359*	$22.69
7/15/2026	$0.133350*	$22.86
6/12/2026	$0.132300*	$22.68
5/14/2026	$0.133584*	$22.90
4/15/2026	$0.130259*	$22.33
3/13/2026	$0.131134*	$22.48
2/13/2026	$0.131659*	$22.57
1/15/2026	$0.129909*	$22.27
12/12/2025	$0.129150*	$22.14
11/14/2025	$0.130842*	$22.43
10/15/2025	$0.130550*	$22.38

[1]**Nasdaq 7HANDL™ Index (the "Index")** seeks to create a diversified, multi-asset portfolio of ETFs optimized for enhanced returns over time using 23% structural leverage. The Index is comprised of ETFs that are split into two categories, a Core Portfolio and an Explore Portfolio. The Index is broadly diversified and seeks to offer the potential for high monthly distributions while maintaining a stable net asset value over time. The goal of the Index is to represent an allocation to a balanced portfolio of U.S. equities, bonds, and alternative investments that employs leverage in an amount equal to 23% of the total portfolio.

[2]For the year ended April 30, 2026, Return of Capital distributions constituted 52.4% of the Fund's total distributions

[3] A portion of the distribution consists of a return of capital.

INVESTMENT INFORMATION

Distribution Schedule Monthly

Ticker	Exchange	CUSIP
HNDL	Nasdaq	86280R506

Inception	Gross Expense
1/16/2018	0.94%

NOT FDIC INSURED • MAY LOSE VALUE • NOT BANK GUARANTEED