strategyshares®

Strategy Shares Newfound/ReSolve Robust Momentum ETF

Ticker: ROMO

Q3 2026 Fact Sheet

FUND OBJECTIVE

The Fund's investment objective is to seek to provide investment returns that correspond, before fees and expenses, to the performance of the Newfound/ReSolve Robust Equity Momentum Index.

REASONS TO INVEST

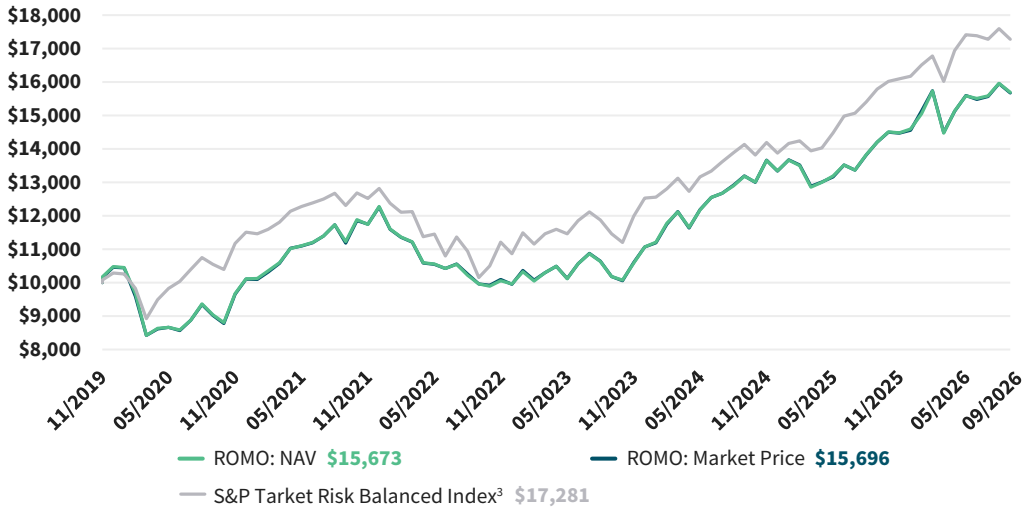
- The Index is rebalanced weekly and reconstituted annually
- Globally Diversified Portfolio Opportunities

INVESTMENT STRATEGY

- The Index uses a quantitative, rules-based methodology to provide exposure to broad U.S. equity, international equity, and emerging market equity indices, to the extent that such equity indices are exhibiting positive momentum relative to U.S. Treasury market indices.
- The Index generally consists of exchange traded funds (ETFs) that track regional equity indices, representative of U.S. equities, developed international equities and emerging market equities, as well as ETFs that track U.S. Treasury market indices.
- The allocations to equity ETFs within the Index are determined by proprietary quantitative models that include momentum and trend following factors, which are evaluated over various time horizons. The weightings within the Index are determined based on measures of the momentum of the global equity markets relative to the momentum of U.S. Treasury securities. The Fund may have 100% portfolio exposure to U.S. equity or developed international ETFs, and up to 25% portfolio exposure in emerging market equity ETFs.
- The Index will include U.S. Treasury ETFs when equity ETFs exhibit negative momentum and trend following characteristics versus the U.S. Treasury markets. The Fund may have 100% portfolio exposure to U.S. Treasury ETFs under such circumstances.
- The Index is rebalanced weekly.

The Newfound/ReSolve Robust Equity Momentum Index[1] seeks to provide momentum-based exposure to global equity regions.

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



This chart illustrates the performance of a hypothetical $10,000 investment in the Fund and assumes the reinvestment of dividends and capital gains. It does not reflect the effect of any applicable sales charges or redemption fees. This chart is for illustrative purposes only and does not imply or guarantee future performance

Performance (%): Ending September 30, 2026

Annualized if greater than a year

Share Class/Benchmark	QTD	YTD	1 Year	3 Years	5 Years	Since Inception*
ROMO: NAV	**1.25**	**7.64**	**10.39**	**15.45**	**6.98**	**6.71**
ROMO: Market	**1.18**	**7.56**	**10.55**	**15.51**	**6.93**	**6.74**
MSCI ACWI, Gross Index[2]	1.69	13.37	17.19	22.25	12.08	13.67
S&P Target Risk Balanced Index[3]	-0.61	6.81	9.43	14.66	7.02	8.23

*Inception: 11/01/2019

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.

Performance & Risk Statistics: Ending September 30, 2026

	ROMO: NAV	ROMO: Market	S&P Target Risk Balanced Index[3]
Cumulative Return	56.73%	56.96%	72.81%
Annualized Return	6.71%	6.74%	8.23%
Standard Deviation	12.48%	12.41%	11.16%
Sharpe Ratio*	0.50	0.50	0.69
Alpha (vs. Benchmark)	-2.51%	-2.42%	-1.13%
Beta (vs. Benchmark)	0.66	0.66	0.67
Correlation (vs. Benchmark)	0.87	0.86	0.98
% of Positive Months	59%	60%	66%
Maximum Drawdown	-19.46%	-19.62%	-20.79%

*The risk free rate used for the Sharpe Ratio calculation is 0.5%.

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Portfolio Holdings: Ending September 30, 2026

ISHARES CORE S&P 500 ETF	57.17%
ISHARES CORE MSCI EAFE ETF	33.52%
ISHARES CORE MSCI EMERGING MARKETS ETF	7.48%
ISHARES 1-3 YEAR TREASURY BOND	1.43%
CASH	0.39%
TOTAL	**100.00%**

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

Glossary:

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 the difference between a fund's actual returns and its expected performance, given its level of risk as measured by beta. **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.

Risk Considerations:

Past performance is not a guarantee of future results.

Investors should carefully consider the investment objectives, risks, charges and expenses of the Newfound/ReSolve Robust Momentum 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. Investment in a fund of funds is subject to the risks and expenses of the underlying funds. Investments in foreign securities may involve risks such as social and political instability, market illiquidity, exchange-rate fluctuations, a high level of volatility and limited regulation. Investing in emerging markets involves different and greater risks, as these countries are substantially smaller, less liquid and more volatile than securities markets in more developed markets.

The Fund may concentrate its investments in securities of a particular industry and/or geographic region to the extent the Index does. This may cause the Fund's net asset value or market price to fluctuate more than that of the Fund that does not concentrate in a particular industry or geographic region.

Securities issued or guaranteed by federal agencies or authorities and U.S. government-sponsored instrumentalities or enterprises may not be backed by the full faith and credit of the U.S. government, which could affect the Fund's ability to recover should they default. Shares are bought and sold at market price (not NAV) and are not individually redeemed from the ETF. Brokerage commissions will reduce returns.

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FUND MANAGEMENT

Investment Advisor
Rational Advisors, Inc.

David Miller
PORTFOLIO MANAGER

- CIO of Rational Advisors, Inc.
- Co-Founder, Catalyst Capital Advisors, LLC
- Portfolio Manager since Fund inception
- BS in Economics, University of Pennsylvania, Wharton School; MBA in Finance, University of Michigan, Ross School of Business

Charles Ashley
PORTFOLIO MANAGER

- Portfolio Manager since Fund inception
- BA from Michigan State University, Eli Broad College of Business; MBA from the University of Michigan, Ross School of Business

[1]**The Newfound/ReSolve Robust Equity Momentum Index** is based on a proprietary methodology co-developed and co-owned by Newfound Research LLC and ReSolve Asset Management Inc. The Index is calculated and maintained by Solactive AG.

[2]**The MSCI All Country World Stock Index** is used to represent the equity market performance of developed and emerging markets.

[3]**The S&P Target Risk Balanced Index** is one of five multi-asset class indices that compose the S&P Target Risk Series. The S&P Target Risk Balanced Index is designed to measure the performance of equity allocations, while seeking to provide limited fixed income exposure to diversify risk.

INVESTMENT INFORMATION

Distribution Schedule Annually

Ticker	Exchange	CUSIP
ROMO	CBOE BZX	86280R886

Inception	Net Expense	Gross Expense
11/1/2019	0.92%	1.29%

***The advisor has contractually agreed to waive all or a portion of its management fee and/or reimburse certain operating expenses of the Fund to the extent necessary in order to limit the Total Annual Fund Operating Expenses (exclusive of: (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; and (vi) non-routine or extraordinary expenses (such as litigation or reorganizational costs) to not more than 0.75% of the Fund's daily net assets through August 31, 2027.*

NOT FDIC INSURED • MAY LOSE VALUE • NOT BANK GUARANTEED