

FORM N-PX FILER INFORMATION

Form N-PX

**UNITED STATES
SECURITIES AND EXCHANGE
COMMISSION**
Washington, D.C. 20549**FORM N-PX
ANNUAL REPORT OF PROXY VOTING
RECORD****OMB APPROVAL**

OMB Number: 3235-0582

Estimated average burden
hours per response: 20.8**N-PX: Filer Information**

Filer CIK: 0001506213

Filer CCC: *****

Date of Report: 06/30/2024

Are you a Registered Management Investment Company or an Institutional Manager? Registered Management Investment Company

Filer Investment Company Type Form N-1A Filer (Mutual Fund)

Is this a LIVE or TEST Filing? LIVE

Is this an electronic copy of an official filing submitted in paper format? **Submission Contact Information**

Name Kevin Dorisca

Phone 312-248-8254

E-mail Address EDGAR@Blugiant.com

Notification InformationNotify via Filing Website only?

Notification E-mail Address: EDGAR@Blugiant.com

N-PX: Series/Class (Contract) InformationAll?

Series ID Record 1

Series ID S000059719 Strategy Shares Nasdaq 7 HANDL(TM) Index ETF

All?

Class ID Record 1

Class ID C000195439

Series ID Record 2

Series ID S000066847 Strategy Shares Newfound/Resolve Robust Momentum ETF

All?

Class ID Record 1

Class ID C000215207

Series ID Record 3

Series ID S000070448 Strategy Shares Gold-Hedged Bond ETF

All?

Class ID Record 1

Class ID C000223943

Series ID Record 4

Series ID	S000066772 Day Hagan/Ned Davis Research Smart Sector ETF
All?	<input type="checkbox"/>

Class ID Record 1

Class ID	C000215105
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Series ID Record 5

Series ID	S000073631 Day Hagan/Ned Davis Research Smart Sector Fixed Income ETF
All?	<input type="checkbox"/>

Class ID Record 1

Class ID	C000230670
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Series ID Record 6

Series ID	S000076645 Day Hagan/Ned Davis Research Smart Sector International ETF
All?	<input type="checkbox"/>

Class ID Record 1

Class ID	C000236642
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N-PX: Cover Page

Name and address of reporting person:

Name of reporting person (For registered management investment companies, provide exact name of registrant as specified in charter)	Strategy Shares
Street 1	C/O MFUND SERVICES LLC
Street 2	36 NORTH NEW YORK AVENUE
City	HUNTINGTON
State/Country	NY
Zip code and zip code extension or foreign postal code	11743
Telephone number of reporting person, including area code:	631-629-4237

Name and address of agent for service:

Name of agent for service	
Street 1	
Street 2	
City	
State/Country	
Zip code and zip code extension or foreign postal code	
Reporting Period:	Report for the year ended June 30, <input type="text" value="2024"/>
SEC Investment Company Act or Form 13F File Number:	811-22497
CRD Number (if any):	
Other SEC File Number (if any):	333-170750
Legal Entity Identifier (if any):	254900WXTP9YGQC7P376

Report Type (check only one):

Registered Management Investment Company.

Fund Voting Report (Check here if the registered management investment company held one or more securities it was entitled to vote.)

Fund Notice Report (Check here if the registered management investment company did not hold any securities it was entitled to vote.)

Institutional Manager.

Institutional Manager Voting Report (Check here if all proxy votes of this reporting manager are reported in this report.)

Institutional Manager Notice Report (Check here if no proxy votes are reported in this report and complete the notice report filing explanation section below)

Institutional Manager Combination Report (Check here if a portion of the proxy votes for this reporting manager are reported in this report and a portion are reported by other reporting person(s).)

Yes No

Do you wish to provide explanatory information pursuant to Special Instruction B.4?:

Additional information:

N-PX: Summary - Included Series

Number of Series:

6

Information about the Series: 1

Series Identification Number:

S000066772

Series Name:

Day Hagan/Ned Davis
Research Smart Sector ETF

LEI:

2549003QZURA12OC4439

Information about the Series: 2

Series Identification Number:

S000073631

Series Name:

Day Hagan/Ned Davis
Research Smart Sector
Fixed Income ETF

LEI:

254900M7P9EJKHFTE828

Information about the Series: 3

Series Identification Number:

S000076645

Series Name:

Day Hagan/Ned Davis
Research Smart Sector
International ETF

LEI:

254900N8RAWUPRPH8O50

Information about the Series: 4

Series Identification Number:

S000059719

Series Name:

Strategy Shares Nasdaq
7HANDL(TM) Index ETF

LEI:

549300L5NDMV21TEOR35

Information about the Series: 5

Series Identification Number:

S000066847

Series Name:

Strategy Shares
Newfound/ReSolve Robust
Momentum ETF

LEI:

254900UDJNO1RQ96LH30

Information about the Series: 6

Series Identification Number:	S000070448
Series Name:	Strategy Shares Gold-Hedged Bond ETF
LEI:	254900YHJBWPITPSSD34

N-PX: Signature Block

Reporting Person:	Strategy Shares
By (Signature):	/s/ Michael Schoonover
By (Printed Signature):	/s/ Michael Schoonover
By (Title):	President and Principal Executive Officer
Date:	08/26/2024