

HUSE

INVESTMENT OBJECTIVE

The US Equity Rotation Strategy ETF's investment objective is to seek capital appreciation.

REASONS TO INVEST



Seeks Capital Appreciation



Actively Managed

INVESTMENT STRATEGY

- The Fund is an actively managed exchange-traded fund ("ETF") and, under normal conditions, will invest in companies that are organized in the U.S. and included in the S&P Composite 1500 Index¹, which is comprised of large-, mid-, and small-cap companies.
- As market conditions change, the Advisor seeks to overweight/underweight the portfolio to market segments and sectors that the Advisor believes offer the greatest/least potential for capital appreciation in the given market environment.
- The Advisor will not invest more than 25% of its total assets in an individual industry.

The Value in Sector Rotation

- Different sectors within the S&P Composite 1500 Index¹ typically outperform the market at various times. Market environments may cause certain sectors of businesses to perform more favorably than others. The Advisor seeks to identify the companies that may experience more profitability given the current economic cycle and overweight its portfolio in companies within that sector.

SHARE CLASS INFORMATION

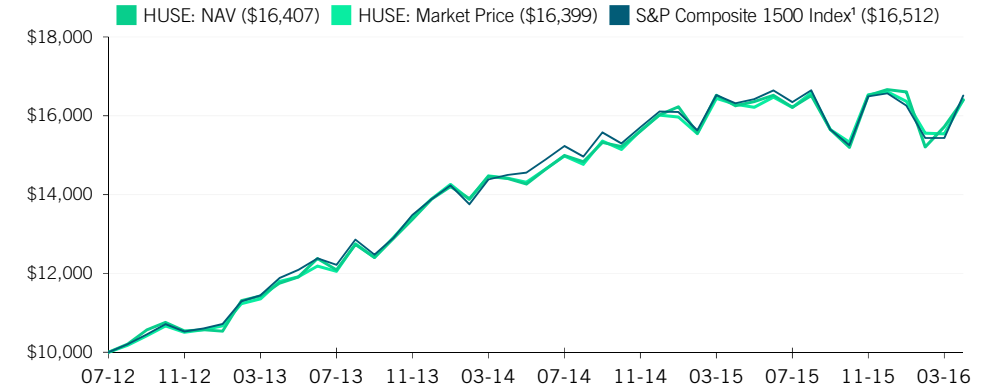
Ticker	Net Exp.*	Gross Exp.	Distributions
HUSE	0.95%	2.86%	Annual

*Contractual waivers in effect until August 31, 2016.

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

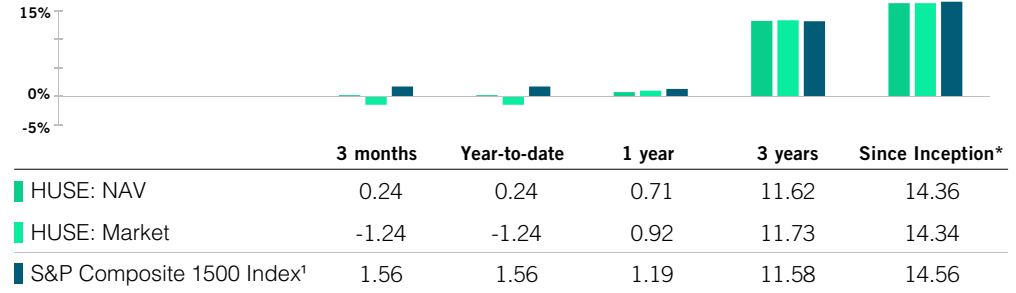
**Effective as of February 22, 2016.

Growth of \$10,000 Investment



Performance (%): Ending March 31, 2016

Annualized if greater than 1 year



* 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 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	64.07%	63.99%	65.12%
Annualized Return	14.36%	14.34%	14.56%
Standard Deviation	10.24%	11.38%	10.66%
Sharpe Ratio	1.38	1.24	1.35
Alpha (vs. Benchmark)	0.84%	0.11%	-
Beta (vs. Benchmark)	0.93	0.98	-
Correlation (vs. Benchmark)	0.99	0.94	-
% of Positive Months	60%	64%	69%
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.

US Equity Rotation Strategy ETF

1Q 2016 Fact Sheet
Ticker: HUSE

strategyshares

HUSE

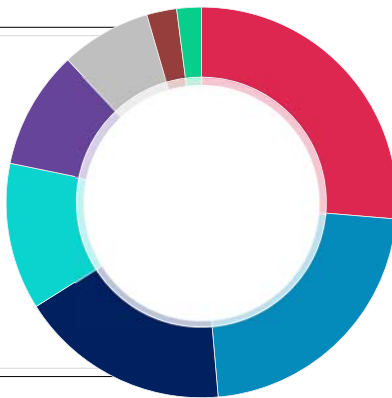
Top Ten Holdings

Dollar General Corp.	2.68%	General Mills, Inc.	2.52%
Lowe's Cos., Inc.	2.60%	Cisco Systems, Inc.	2.52%
The Home Depot, Inc.	2.53%	Mastercard, Inc.	2.52%
Texas Instruments, Inc.	2.52%	Intuit, Inc.	2.51%
Stryker Corp	2.52%	Toro Co	2.51%

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

Sector Weightings

Consumer Staples	26.36%
Consumer Discretionary	22.28%
Information Technology	17.42%
Industrials	12.15%
Financials	9.81%
Health Care	7.47%
Telecomm. Services	2.48%
Cash	2.03%



Portfolio composition is subject to change.

Portfolio Statistics

	US Equity Rotation Strategy ETF	S&P Composite 1500 Index ¹
Total Net Assets (\$ millions)	4.70	-
Number of Holdings	41	1505
Top 10 Holdings (%)	25.4	16.0
Mean Total Market Cap (\$ millions)	62,188	13,979
P/E Ratio ²	21.1	22.22

1. 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. 2. The **Price-to-Earnings Ratio** ("P/E Ratio") measures the current share price relative to the per-share earnings.

RISK CONSIDERATIONS:

Investors should carefully consider the investment objectives, risks, charges and expenses of the US Equity 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.

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.

David Miller

Portfolio Manager

- Co-Founder, Catalyst Capital Advisors
- Portfolio Manager of Fund since 2016
- B.S. in Economics, University of Pennsylvania Wharton School; MBA in Finance, University of Michigan Ross School of Business

Michael Schoonover

Portfolio Manager

- Portfolio Manager of Fund since 2016
- BS from the University of Michigan and an MBA with high distinction from the University of Michigan Ross School of Business

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