

Strategy Shares ETFs

Notification of Sources of Distributions
Pursuant to Rule 19a-1 under the Investment Company Act of 1940

As noted in the table below, certain series of Strategy Shares (individually, a “Fund” and collectively, the “Funds”) made income distributions in May 2022 for which a portion is estimated to be in excess of the Funds’ current and accumulated net income for book purposes. As of May 11, 2022, the estimated sources of these distributions were as follows (amounts represent dollars per share):

| May 11, 2022 | | | |
|--|--------|------------|-----------------|
| Fund | Ticker | Net Income | Capital Sources |
| Strategy Shares Gold-Hedged Bond ETF | GLDB | 0.034377 | 0.004567 |
| Strategy Shares Nasdaq 7HANDL™ Index ETF | HNDL | 0.015683 | 0.110434 |
| Strategy Shares Nasdaq 5HANDL™ Index ETF | FIVR | 0.020392 | 0.070442 |

The ultimate sources of these distributions may vary from the estimates provided above due to a variety of factors, including future income. Final tax information for the Funds will not be available and reported to shareholders until the end of the year.

As a result, shareholders should not use the information provided in this notice for tax reporting purposes.

Notice to Broker-Dealers: This notice should be provided to the underlying shareholders.

Please visit www.StrategySharesETFS.com for more information.