See separate instructions.

Part I Reporting Issuer					
1 Issuer's name			2 Issuer's employer identification number (EIN)		
STRATEGY SHARES NASDAQ 7 HANDL INI	82-3002399				
3 Name of contact for additional information	3 Name of contact for additional information 4 Telephone No. of contact		5 Email address of contact		
JAMES SZILAGYI	303-792-1181		JIMS@CATALYSTMF.COM		
6 Number and street (or P.O. box if mail is not delivered to street address) of contact			7 City, town, or post office, state, and ZIP code of contact		
36 NORTH NEW YORK AVE FLOOR 3			HUNINGTON, NY 11743		
8 Date of action	9 Classification and description				
SEE ATTACHED	NON-TAX	ABLE RETURN OF CAPI	FAL DISTRIBUTION		
10CUSIP number11Serial number	er(s)	12 Ticker symbol	13 Account number(s)		
SEE ATTACHED N//		HNDL	N/A		
, i i i i i i i i i i i i i i i i i i i			ee back of form for additional questions.		
-			ate against which shareholders' ownership is measured for		
			") IS A REGULATED INVESTMENT COMPANY. A		
	THE FUND AR	E CONSIDERED A NON-I	AXABLE RETURN OF CAPITAL PER THE ATTACHED		
SCHEDULE.					
15 Describe the quantitative effect of the or	anizational activ	an an the basis of the easy	rity in the hands of a LLS, tay payor as an adjustment per		
-	-		rity in the hands of a U.S. taxpayer as an adjustment per RN OF CAPITAL, ON THE ATTACHED SCHEDULE,		
REPRESENTS AN ADJUSTMENT IN THE SH					

16 Describe the calculation of the change in basis and the data that supports the calculation, such as the market values of securities and the valuation dates ► THE TAX BASIS OF THE SHAREHOLDERS' SHARES IS DECREASED BY THE PER SHARE AMOUNT OF NON-TAXABLE RETURN OF CAPITAL, ON THE ATTACHED SCHEDULE, MULTIPLIED BY THE NUMBER OF SHARES THE SHAREHOLDER OWNS.

Form 893	7 (12-2017) Page 2
Part I	Organizational Action (continued)
	st the applicable Internal Revenue Code section(s) and subsection(s) upon which the tax treatment is based ► INTERNAL REVENUE CODE NS 301, 316, AND 852.
	NS 301, 310, AND 632.
18 Ca	an any resulting loss be recognized? ► NO LOSS WILL BE RECOGNIZED AS A RESULT OF ANY NON-TAXABLE RETURN OF CAPITAL.
	ovide any other information necessary to implement the adjustment, such as the reportable tax year
	TACHED SCHEDULE SHOWS THE PER SHARE AMOUNTS AND DATES OF THE DISTRIBUTIONS IMPACTED BY THIS IZATIONAL ACTION. THE INFORMATION PROVIDED ABOVE WAS PROVIDED ON THE SHAREHOLDER'S 2022 1099-DIV.
	Under penalties of perjury, I declare that I have examined this return, including accompanying schedules and statements, and to the best of my knowledge an belief, it is true, correct, and complete. Declaration of preparer (other than officer) is based on all information of which preparer has any knowledge.
Sign Here	A SIGNED COPY OF THE FORM IS MAINTAINED AT THE OFFCES OF THE TAXPAYER

	Print your name Title Title						
Paid Prepa	rer	Print/Type preparer's name	Preparer's signature	Date	Check if if self-employed	PTIN	
Use C						Firm's EIN ►	
030 0		Firm's address ►	Phone no.				
Send Form 8937 (including accompanying statements) to: Department of the Treasury. Internal Revenue Service. Oaden. UT 84201-0054							

STRATEGY SHARES NASDAQ 7 HANDL INDEX ETF IRS FORM 8937 82-3002399

			TOTAL DISTRIBUTION	NON-DIVIDEND DISTRIBUTION (RETURN OF CAPITAL)
CUSIP	TICKER	PAYABLE DATE	PER SHARE	PER SHARE
86280R506	HNDL	1/18/2022	\$ 0.149334	\$ 0.149334
86280R506	HNDL	2/15/2022	\$ 0.144492	\$ 0.144492
86280R506	HNDL	3/15/2022	\$ 0.138250	\$ 0.138250
86280R506	HNDL	4/18/2022	\$ 0.136559	\$ 0.136559
86280R506	HNDL	5/16/2022	\$ 0.126117	\$ 0.126117
86280R506	HNDL	6/15/2022	\$ 0.127342	\$ 0.127342
86280R506	HNDL	7/18/2022	\$ 0.121450	\$ 0.121450
86280R506	HNDL	8/15/2022	\$ 0.128625	\$ 0.128625
86280R506	HNDL	9/16/2022	\$ 0.126000	\$ 0.126000
86280R506	HNDL	10/17/2022	\$ 0.110484	\$ 0.110484
86280R506	HNDL	11/15/2022	\$ 0.113809	\$ 0.113809
86280R506	HNDL	12/15/2022	\$ 0.118067	\$ 0.118067