

OGIG | O'Shares Global Internet Giants ETF

as of May 29, 2018

OGIG

LISTED

NYSE ARCA

O'Shares Global Internet Giants ETF (OGIG) is a rules-based ETF designed to provide investors with the means to invest in some of the largest global companies that derive most of their revenue from the Internet and e-commerce sectors that exhibit above average growth potential.

OGIG is an exchange traded fund (ETF) that seeks to track the performance (before fees and expenses) of the O'Shares Global Internet Giants Index (the "Target Index").

Why OGIG?

- Strong revenue growth: portfolio companies that exhibit above average growth potential, exceeding 30%
- Strong balance sheets: profitable portfolio companies with healthy cash reserve positions
- Global portfolio: Includes some of the largest high growth companies in the world engaged in the Internet and e-commerce sectors in regions where Internet adoption is rising and consumer spending increasing

O'Shares Method Box

| Value | Blend | Growth | |
|--------------------------|--------------------------|-------------------------------------|-------|
| <input type="checkbox"/> | <input type="checkbox"/> | <input checked="" type="checkbox"/> | Large |
| <input type="checkbox"/> | <input type="checkbox"/> | <input type="checkbox"/> | Med |
| <input type="checkbox"/> | <input type="checkbox"/> | <input type="checkbox"/> | Small |

The method box reveals a fund's investment strategy. For the equity holdings in the fund's portfolio, the vertical axis shows the market capitalization of the stocks owned and the horizontal axis shows investment style (value, blend or growth).

Fund Details

| | |
|----------------------|----------------------------------|
| Ticker: | OGIG |
| CUSIP: | 67110P704 |
| Intraday NAV: | OGIG.IV |
| Expense Ratio: | 0.48% |
| Inception Date: | 6/5/2018 |
| Rebalance Frequency: | Quarterly / Semi-annually |
| Number of Holdings: | 52 |
| Primary Listing: | NYSE |

Top 10 Holdings (as of 5/29/2018)

(% Weight in OGIG Index)

| | | |
|-------|------------------|-------|
| BABA | Alibaba | 6.65% |
| AMZN | Amazon | 6.54% |
| FB | Facebook | 6.41% |
| GOOGL | Alphabet | 5.95% |
| 700 | Tencent Holdings | 5.70% |
| NFLX | Netflix | 3.67% |
| MSFT | Microsoft | 3.32% |
| JD | Jd.Com | 2.36% |
| WUBA | 58.Com | 2.18% |
| SHOP | Shopify | 2.13% |

Sector Allocation (as of 5/29/2018)

(% Weight in OGIG Index)

| | |
|----------------------------|--------|
| Information Technology | 75.15% |
| Consumer Discretionary | 23.93% |
| Industrials | 0.92% |
| Financials | 0.00% |
| Health Care | 0.00% |
| Materials | 0.00% |
| Consumer Staples | 0.00% |
| Real Estate | 0.00% |
| Energy | 0.00% |
| Utilities | 0.00% |
| Telecommunication Services | 0.00% |

Country Allocation (as of 5/29/2018)

(% Weight in OGIG Index)

| | |
|----------------|--------|
| United States | 54.68% |
| China | 31.40% |
| United Kingdom | 3.61% |
| Japan | 2.87% |
| Canada | 2.13% |
| Germany | 1.92% |
| Argentina | 1.71% |
| Australia | 1.68% |

Index Description

As of May 29, 2018, the Target Index consisted of 52 equities, with a weighted average market cap of approximately \$237 billion invested in three business segments: Information Technology, Consumer Discretionary and Industrials.

Index Methodology

The O'Shares Global Internet Giants Index (Ticker: OGIGXT) is a rules-based index intended to give investors a means of tracking stocks that exhibit above-average growth potential in the Internet and e-commerce sectors and pass screens for gross margin and cash burn sustainability.

Companies included in OGIGXT derive the majority of their revenues from a) Internet Technology, whose principal business is to provide the technologies that support internet commerce; and b) Internet Commerce, whose principal business is to sell products and services via the internet.

Index Details (as of 5/29/2018)

| | |
|--------------------------|----------------------------------|
| Index Ticker: | OGIGXT |
| Index Inception Date: | 9/16/2005 |
| Rebalance Frequency: | Quarterly / Semi-annually |
| Index Dividend Yield: | 0.15% |
| Weighting: | Factor Based |
| AVG Market Cap: | \$97.4 Billion |
| Weighted AVG Market Cap: | \$237 Billion |

About O'Shares Investments

O'Shares Investments provides ETFs for long-term wealth management, with an emphasis on quality across our family of ETFs. O'Shares ETFs are designed for investors with objectives ranging from income and wealth preservation to growth and capital appreciation. Each of the O'Shares ETFs reflects our rules-based investment philosophy, including quality as an important characteristic. At O'Shares, we prefer the ETF form of investment fund for cost-effective, tax-efficient, and transparent access to investment portfolios. At O'Shares, we aim to serve investors by keeping investing simple, straightforward and easy to understand. O'Shares ETFs are all managed according to rules-based indexes, and all are listed on the NYSE.



Source: S-Network Global Indexes, Inc, Bloomberg as of 05/29/2018.

Disclosure: Before you invest in O'Shares Investments funds, please refer to the prospectus for important information about the investment objectives, risks, charges and expenses. To obtain a prospectus containing this and other important information, please visit www.oshares.com to view or download a prospectus online. Read the prospectus carefully before you invest.

There are risks involved with investing, including possible loss of principal. Concentration in a particular industry or sector will subject the Funds to loss due to adverse occurrences that may affect that industry or sector. The funds may use derivatives which may involve risks different from, or greater than, those associated with more traditional investments. The funds' emphasis on dividend-paying stocks involves the risk that such stocks may fall out of favor with investors and underperform the market. Also, a company may reduce or eliminate its dividend after the Fund's purchase of such a company's securities.

The securities of small capitalization companies are often more volatile and less liquid than the stocks of larger companies and may be more affected than other types of securities during market downturns. Compared to larger companies, small capitalization companies may have a shorter history of operations, and may have limited product lines, markets or financial resources. See the prospectus for specific risks regarding the Fund.

Companies involved with the internet, technology and e-commerce are exposed to risks associated with rapid advances in technology, obsolescence of current products and services, the finite life of patents and the constant threat of global competition and substitutes.

Past performance does not guarantee future results. Shares are bought and sold at market price (not NAV), are not individually redeemable, and owners of the Shares may acquire those Shares from the Funds and tender those shares for redemption to the Funds in Creation Unit aggregations only, consisting of 50,000 Shares. Brokerage commissions will reduce returns.

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