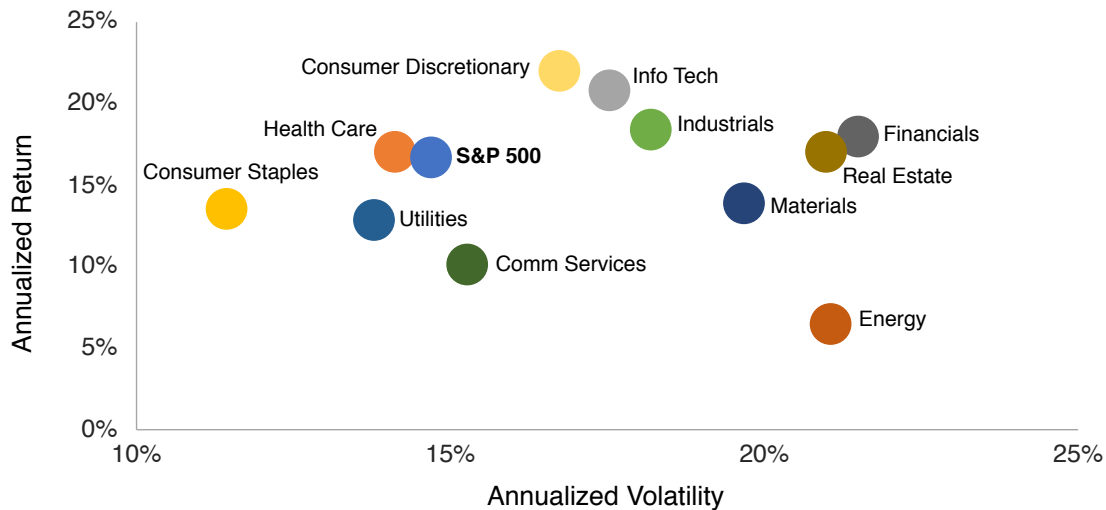


S&P 500 Equity Sector Scatterplot: Long-Term Performance vs. Risk

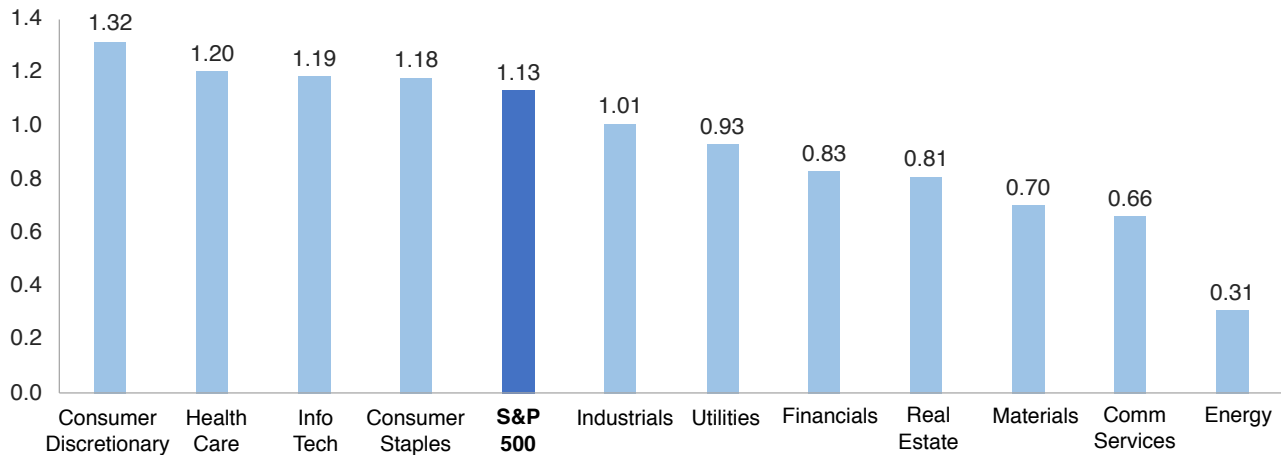
Comparing 10 year return and risk data for the 11 sectors in the S&P 500, several observations can be made:

- The sectors with the lowest volatility in the past 10 years were Consumer Staples and Utilities. The highest volatility sectors were Financials and Energy.
- The best performing sectors in the past 10 years were Consumer Discretionary and Information Technology. The worst performing sectors were Energy and Communication Services.

S&P 500 Sectors: 10 Year Risk vs. Return



Return/Risk (Annualized Return/Annualized Volatility)



Source: Bloomberg, data as of 2/28/2019. The references indices are shown for general market comparisons and are not meant to represent the Fund. Investors cannot directly invest in an index and unmanaged index returns do not reflect any fees, expenses or sales charges. Past performance does not guarantee future results.



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ETF Money Flow Trends: Dividends, Value and Growth

- Dividends saw inflows of nearly \$700 million in February.
- Value saw outflows for the second month in a row at nearly \$800 million.
- Growth turned positive, nearly \$300 million, after over \$2 billion in outflows in January.

February ETF Flows (\$ Millions)

Dividends: \$683 | Value: -\$872 | Growth: \$273

Monthly Fund Flows (\$ Millions)

Source: Bloomberg, data as of 2/28/2019. For informational purposes only. Not meant to represent any investment.

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Rotating to Value? Think Quality Dividends Instead?

- Better Downside Protection:** Quality Dividends beat Value.
- Strong Performance:** OUSA has outperformed Value.
- Less Risk:** Lower 3 year volatility.
- More Income:** OUSA has a higher dividend yield than the S&P 500 Value Index.

OUSA vs. Value - Upside/Downside Capture - Since Inception (7/14/2015)

	1M	3M	6M	YTD	1Y	3Y	5Y	Volatility	Dividend Yield
OUSA	28%	4.7%	1.7%	3.9%	10.6%	10.2%	10.7%	1.1%	1.9%
Value	24%	2.2%	0.5%	-2.5%	11.9%	2.7%	7.7%	12.2%	1.8%
S&P 500	21%	3.2%	1.4%	-3.5%	12.2%	4.7%	10.2%	12.0%	1.2%

Source: Bloomberg, data as of 2/28/2019. Value: S&P 500 Value Index. Upside/Downside Capture: Measures to demonstrate relative performance against a benchmark. Upside capture is the percentage of the benchmark's return that the fund captures during its upside. Downside capture is the percentage of the benchmark's return that the fund captures during its downside. Volatility: The standard deviation of the fund's returns. Dividend Yield: The annual dividend payments divided by the fund's net asset value.

For detailed performance of the Fund, click here.

Source: Bloomberg, data as of 2/28/2019. For informational purposes only. Not meant to represent any investment.

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FEBRUARY 2019

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Down Days? Stay Invested, Here's Why

Don't miss out: If an investor missed the 5 best days over the past 10 years, they may have lost ~31% of their total return.

Hypothetical Growth of \$10,000 Over the Past 10 Years

	Invested All Days	Missed 5 Best Days	Missed 10 Best Days	Missed 20 Best Days	Missed 30 Best Days
Growth of \$10,000	\$45,429	\$30,346	\$25,169	\$18,073	\$13,597
Total Return	354%	203%	152%	81%	36%
Annualized Return	12%	12%	10%	6%	3%
% of Total Return Lost	0%	-31%	-40%	-75%	-86%

Source: Bloomberg, data as of 1/31/2019. Past performance does not guarantee future results. The table shown is for informational purposes only and is not intended to represent the O'Shares ETFs' investment record. Please refer to the prospectus for more information. The table above is based on the assumption that the investor had invested \$10,000 at the beginning of the period and held it through the end of the period. The table above does not take into account the effect of taxes and fees. The table above is based on the assumption that the investor had invested \$10,000 at the beginning of the period and held it through the end of the period. The table above does not take into account the effect of taxes and fees.

Source: Bloomberg, data as of 2/28/2019. For informational purposes only. Not meant to represent any investment.

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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 Funds' purchase of such a company's securities. Returns on investments in foreign securities could be more volatile than, or trail the returns on, investments in U.S. securities. Exposures to foreign securities entail special risks, including political, diplomatic, economic, foreign market and trading risks. In addition, the Funds' investments in securities denominated in other currencies could decline due to changes in local currency relative to the value of the U.S. dollar, which may affect the Funds' returns. See the prospectus for specific risks regarding the Funds.

Past performance does not guarantee future results. Shares are bought and sold at market price (not NAV), are not individually redeemable, and owners of 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. The market price of Shares can be at, below, or above NAV. Brokerage commissions will reduce returns. Market Price returns are based upon the midpoint of the bid/ask spread at 4:00 PM Eastern time (when NAV is normally determined), and do not represent the returns you would receive if you traded Shares at other times.

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