

Downside Protection? Think Quality Dividends

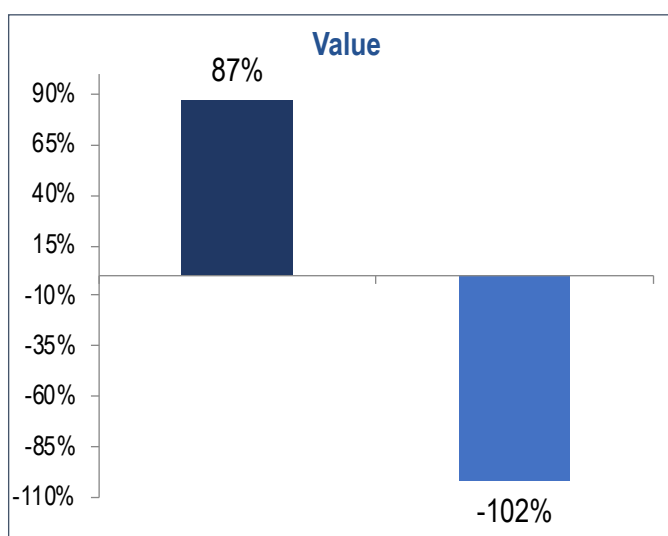
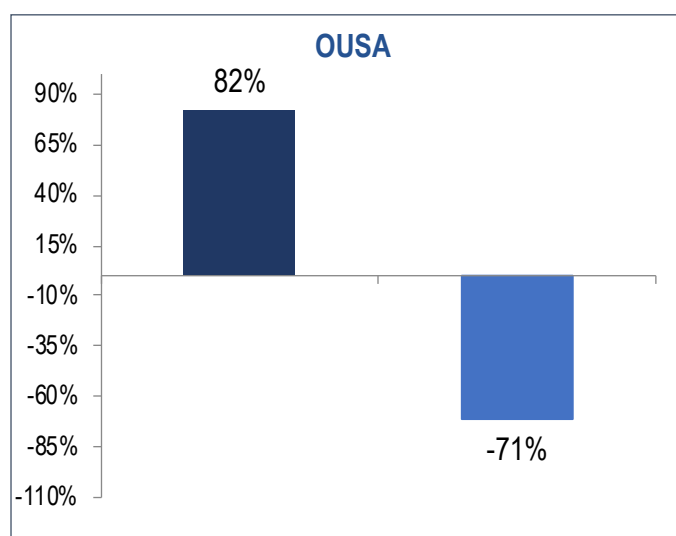
➔ **Better Downside Protection:**
~30% less downside risk.

➔ **Less Risk:**
Lower 1 year volatility.

➔ **Strong Performance:**
OUSA has outperformed by nearly 8% in 1 year.

➔ **More Income:**
OUSA has higher dividend yield than the S&P 500 Value Index.

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



	Performance								Risk	
	Yield	1M	3M	6M	YTD	1Y	3Y	S/I	Volatility 1Y	Sharpe Ratio 3Y
OUSA	3.0%	-4.9%	-1.7%	0.0%	8.7%	8.9%	9.2%	9.5%	12.2%	0.82
Value	2.4%	-7.6%	-2.7%	-2.3%	8.0%	1.2%	8.1%	6.5%	13.9%	0.62

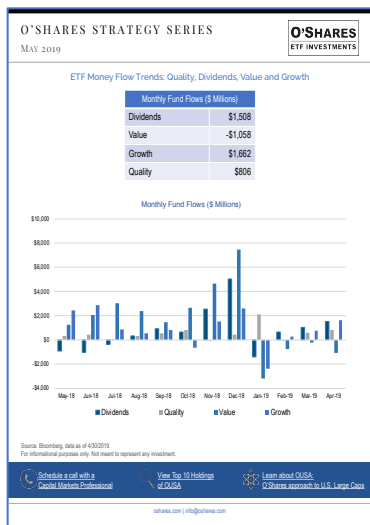
Source: Bloomberg, data as of 5/31/2019. Returns for periods longer than 1 year are annualized. **Value:** S&P 500 Value Index. **Upside/Downside Capture:** Measured to demonstrate relative performance against a broad benchmark during periods of market strength or weakness. Reference benchmark: S&P 500. **Volatility:** The 260-day price volatility equals the annualized standard deviation of the relative price change for the 260 most recent trading days closing price, expressed as a percentage. **Sharpe Ratio (3Y):** A risk-adjusted measure that calculates the excess performance with respect to the risk free rate (in our case the yield 3 months linked to the currency), per unit of volatility over the last 3 years. Performance is measured as mean return. S/I: Inception date, 7/14/2015. **Yield:** The most recently announced net dividend, annualized based on the Dividend Frequency then divided by the current market price. If the security is paying an interim/final dividend, then the indicated yield is calculated by adding the net amount from the most recently announced interim and the most recently announced final and dividing the sum by the current market price. Abnormal Dividends are not included in this yield calculation. As of 3/31/2019. **30-Day Sec Yield** as of 5/31/2019: 2.74%. Investors cannot directly invest in an index; unmanaged index returns do not reflect any fees, expenses or sales charges. Past performance does not guarantee future results.

[Schedule a call with a Capital Markets Professional](#)

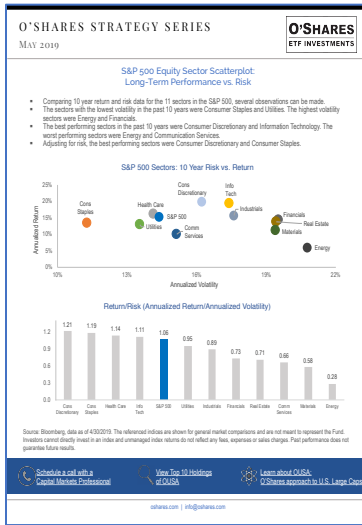
[View Top 10 Holdings of OUSA](#)

[Learn about OUSA: O'Shares approach to U.S. Large Caps](#)

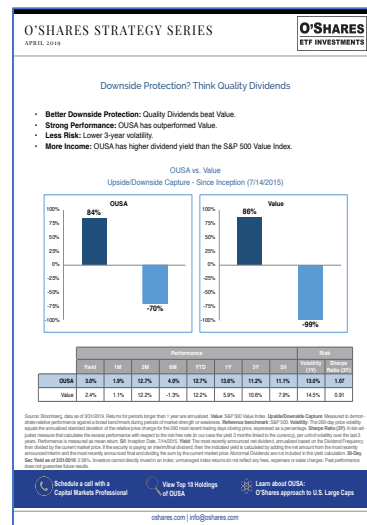
Related Content: U.S. Large Caps



[ETF Money Flow Trends](#)



[S&P 500 Equity Sector Scatterplot: Long-Term Performance vs. Risk](#)



[Downside Protection? Think Quality Dividends](#)

Before you invest in O'Shares ETF 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 the 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 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.

O'Shares ETF Investments Funds are distributed by Foreside Fund Services, LLC. Foreside Fund Services, LLC is not affiliated with O'Shares ETF Investments or any of its affiliates.