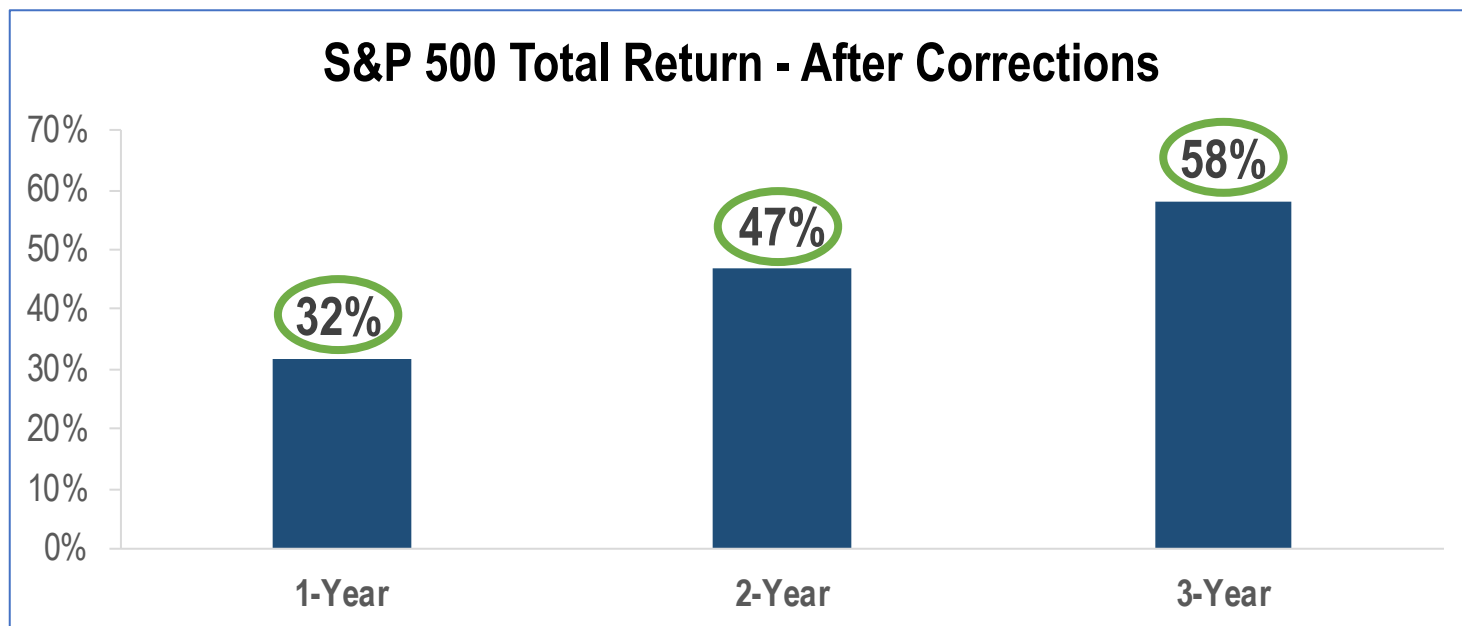


Market Corrections of 10% or More: Good Time to Buy?

Since 1997, the S&P 500 has had strong returns in the 1, 2 and 3 years after market corrections of 10% or more.



	Correction Dates		S&P Performance (Total Return) – After Correction			
	Start	End	Correction (Drawdown)	1Y	2Y	3Y
Oct '97	10/07/1997	10/27/1997	-11%	23%	52%	64%
July '98	07/17/1998	08/27/1998	-12%	31%	48%	17%
July '99	07/16/1999	10/15/1999	-12%	11%	-10%	-26%
Mar '00	03/23/2000	10/09/2002	-47%	36%	50%	62%
Nov '02	11/27/2002	03/11/2003	-14%	41%	55%	69%
Oct '07	10/09/2007	03/09/2009	-55%	72%	103%	116%
Apr '10	04/23/2010	07/02/2010	-16%	34%	39%	68%
Apr '11	04/29/2011	10/03/2011	-19%	35%	60%	91%
May '15	05/21/2015	08/25/2015	-12%	19%	37%	64%
Nov '15	11/03/2015	02/11/2016	-13%	29%	49%	57%
Jan '18	01/26/2018	02/08/2018	-10%	7%	34%	-
Sep '18	09/20/2018	12/24/2018	-19%	40%	-	-
Feb '20	02/19/2020	03/12/2020	-27%	-	-	-
Average			-20%	32%	47%	58%

Source: Bloomberg Finance L.P. as of 03/12/2020. Market Corrections: [CNBC: "Here's how long stock market corrections last and how bad they can get"](#). Past performance does not guarantee future results. The referenced index is shown for informational purposes only and is not meant to represent the Fund. Investors cannot directly invest in an index.

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

 [View Top 10 Holdings of OUSA](#)

 [O'Shares approach to U.S. Large Caps](#)

Related Content:

[Research Paper: The Power of a Quality Dividend Investment Strategy - Q1 2020](#)

[Quality Dividends to Reduce Risk and Downside Capture?](#)

[Sector Spotlight: Health Care, A Bargain or Too Early?](#)

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. A Fund's 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. 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, a Fund's 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 Fund's 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. 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.

LEARN ABOUT OUSA:

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

[View Top 10 Holdings of OUSA](#)

[O'Shares approach to U.S. Large Caps](#)