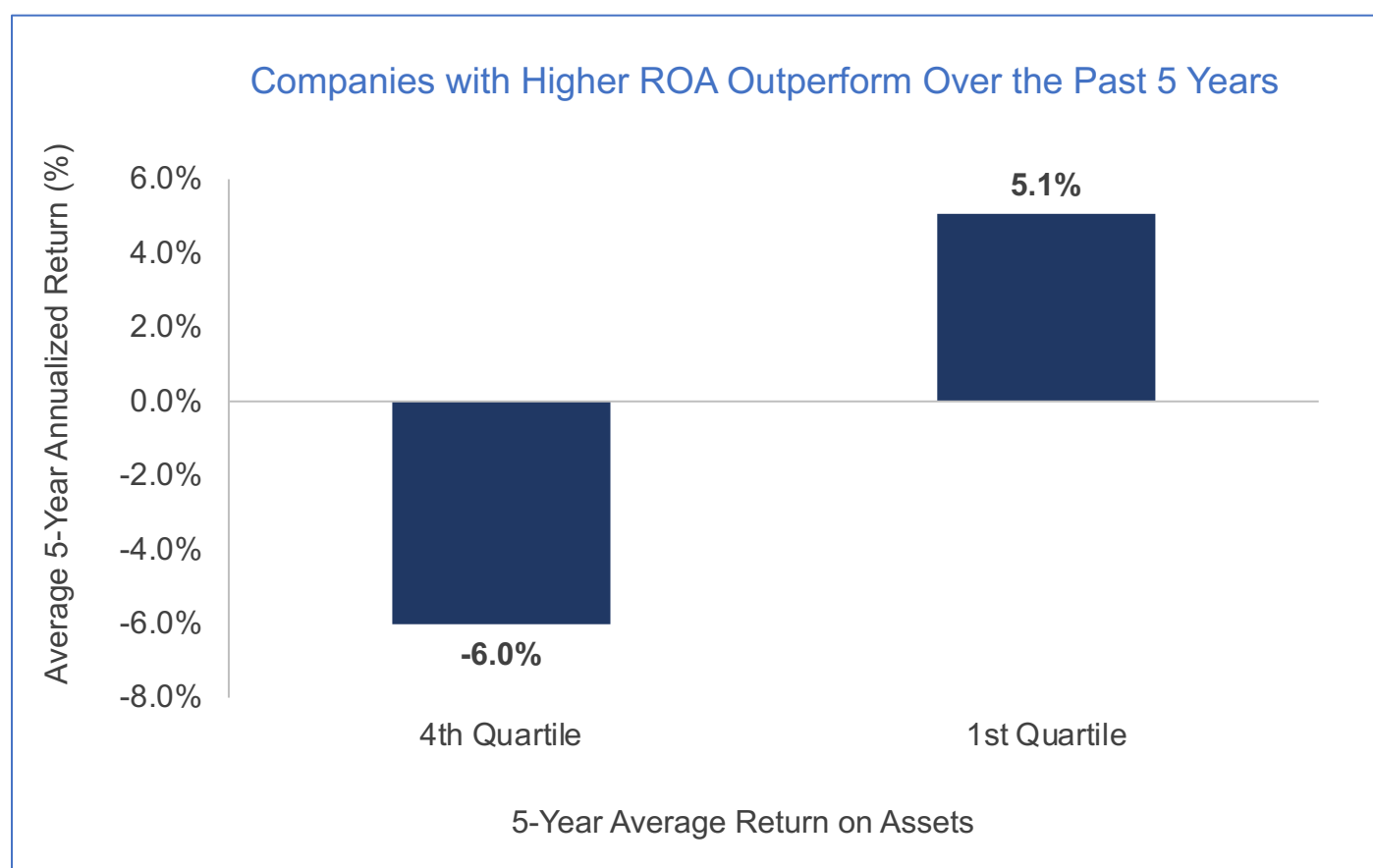


Small-Cap Quality Stocks, Strong Performers

Stronger Profitability, Stronger Returns? Companies in the Russell 2000 with the strongest average return on assets (ROA) in the past 5 years were among the best performers.

Companies by Return on Assets (ROA):

- 1st Quartile companies generated an average annualized return of ~5% over the last 5 years.
- 4th Quartile companies by ROA generated an average annualized return of -6% over the last 5 years.



Source: Bloomberg Finance L.P. Data as of 6/30/2020. For informational purposes only. Not meant to represent the Fund. Past performance does not guarantee future results.

1st Quartile: Contains the top 25% of companies in the Russell 2000 based on average 5-year return on assets / 5-year dividend growth. **2nd Quartile:** Contains the top 25%-50% of companies in the Russell 2000 based on average 5-year return on assets / 5-year dividend growth. **3rd Quartile:** Contains the top 50%-75% of companies in the Russell 2000 based on average 5-year return on assets / 5-year dividend growth. **4th Quartile:** Contains the bottom 25% of companies in the Russell 2000 based on average 5-year return on assets / 5-year dividend growth.

ROA (Return on Assets): Indicator of how profitable a company is relative to its Total assets, in percentage. Calculated as (Trailing 12M Net Income/ Average Total Assets) x 100. Return on average assets based on net income, excluding one-time charges.

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[The Power of a Quality Dividend Investment Strategy Q1 2020](#)



- Dividends: The Most Powerful Force in the Universe*
- Dividend Growth has Generated Income Growth
- Where Can Investors Turn For Income?
- Why Quality Matters?

*From Albert Einstein quote,
"Compound interest is the most powerful force in the universe."

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. See the prospectus for specific risks regarding the Funds.

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.

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.

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