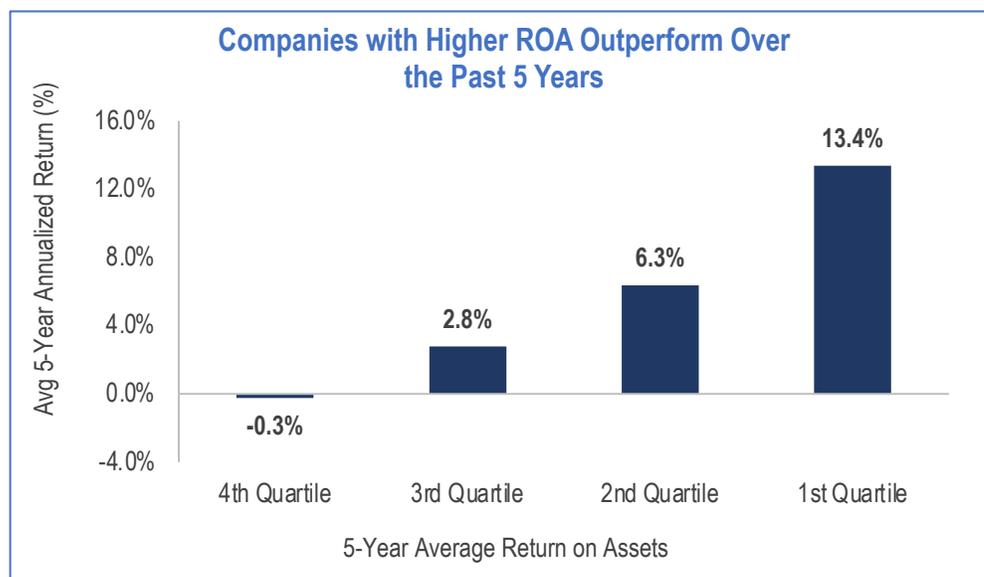


Europe Quality Stocks, Stronger Performers

Stronger Profitability, Stronger Returns: 1st Quartile companies in the STOXX Europe 600 by return on assets (ROA) generated an average annualized return of ~13% over the past 5 years.

4th Quartile, Negative Returns? 4th Quartile companies by ROA generated negative average annualized returns over the past 5 years.



Quartile	Average ROA	Average Performance
1st Quartile	15.4%	13.4%
2nd Quartile	6.2%	6.3%
3rd Quartile	3.5%	2.8%
4th Quartile	0.3%	-0.3%

Source: Bloomberg Finance L.P., data as of 6/30/2020. Returns are in USD. The data presented is for informational purposes only and is not meant to represent the O'Shares ETFs. Past performance does not guarantee future results.

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

STOXX Europe 600: The STOXX Europe 600 Index is derived from the STOXX Europe Total Market Index (TMI) and is a subset of the STOXX Global 1800 Index. With a fixed number of 600 components, the STOXX Europe 600 Index represents large, mid and small capitalization companies across 17 countries of the European region.

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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. 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.

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