

OGIG | O'Shares Global Internet Giants ETF

as of June 30, 2020

OGIG

LISTED

NYSE ARCA

O'Shares Global Internet Giants ETF (OGIG) is a rules-based ETF designed to provide investors with the means to invest in some of the largest global companies that derive most of their revenue from the Internet technology and e-commerce business segments that exhibit above average growth potential.

OGIG is an exchange traded fund (ETF) that seeks to track the performance (before fees and expenses) of the O'Shares Global Internet Giants Index ("OGIG Target Index").

Why Invest in Internet Technology & E-commerce: OGIG?

Quality Advantages. Portfolio of over 60 high quality global Internet and e-commerce companies.

Investing in E-commerce. Efficient, cost effective approach to investing in e-commerce mega trends.

Growth Allocation. Use as part of growth allocation for quality companies with growing revenues.

O'Shares Method Box



The method box reveals a fund's investment strategy. For the equity holdings in the fund's portfolio, the vertical axis shows the market capitalization of the stocks owned and the horizontal axis shows investment style (value, blend or growth).

Quarterly Performance (as of 6/30/2020)

	1M	QTD	YTD	1Y	SI	Volatility ¹
NAV	11.55%	52.99%	44.52%	51.16%	22.17%	29.60%
Market Value	11.44%	53.61%	45.02%	51.46%	22.22%	29.60%
OGIG Target Index	11.62%	53.18%	44.85%	51.90%	22.77%	27.98%
Nasdaq 100 ²	6.37%	30.30%	16.89%	33.78%	19.75%	27.85%

1. Annualized daily standard deviation from inception date (6/5/2018). The performance of OGIG Target Index is net of the taxes on dividends paid by the international securities.

2. Nasdaq 100: The NASDAQ-100 Index is a modified capitalization-weighted index of the 100 largest and most active non-financial domestic and international issues listed on the NASDAQ.

NAV: The dollar value of a single share, based on the value of the underlying assets of the fund minus its liabilities, divided by the number of shares outstanding. Calculated at the end of each business day.

Market Price returns are generally based on market value at 4:00PM Eastern time (when NAV is normally determined), and do not represent the returns you would receive if you traded shares at other times. Fund returns assume that dividends and capital gains distributions have been reinvested in the Fund at NAV.

Investors cannot directly invest in an index and unmanaged index returns do not reflect any fees, expenses or sales charges. Performance data quoted represents past performance and is no guarantee of future results. Current performance may be lower or higher than the performance data quoted. Investment return and principal value will fluctuate so that an investor's shares, when redeemed, may be worth more or less than original cost. Returns less than one year are not annualized. For most recent month end performance, please visit oshares.com.

Fund Details

Ticker:	OGIG
CUSIP:	67110P704
Intraday NAV:	OGIG.IV
Expense Ratio:	0.48%
Inception Date:	6/5/2018
Rebalance Reconstitution:	Quarterly Semi-Annually
Number of Stocks:	70
Primary Listing:	NYSE

Top 10 Holdings (as of 6/30/2020)

US	Amazon.com	5.87%
CN	Tencent Holdings	5.46%
CN	Alibaba	5.42%
US	Microsoft	5.13%
US	Alphabet	4.96%
US	Facebook	4.26%
CA	Shopify	2.49%
CN	Pinduoduo	2.44%
CN	Meituan Dianping	2.24%
US	Zoom	2.18%

Sector Allocations (as of 6/30/2020)

Information Technology	43.58%
Communication Services	31.36%
Consumer Discretionary	24.94%
Other	0.12%

Country Allocations (as of 6/30/2020)

United States	62.84%
China	23.91%
Canada	2.49%
Germany	1.99%
Argentina	1.72%
Japan	1.28%
Australia	1.22%
Sweden	1.19%
New Zealand	1.10%
Israel	0.98%
France	0.64%
Switzerland	0.53%
Currency	0.12%

O'SHARES
ETF INVESTMENTS

Index Methodology

The O'Shares Global Internet Giants Index (Ticker: OGIGX) is a rules-based index intended to give investors a means of tracking stocks exhibiting quality and growth characteristics in the Internet technology and e-commerce business segments and pass screens for gross margin and cash burn sustainability.

Companies included in OGIGX derive the majority of their revenues from a) Internet Technology companies whose principal business is to provide the technologies that support Internet Commerce; and b) Internet Commerce companies whose principal business is to sell products and services via the Internet.

Index Details (as of 6/30/2020)

Index Ticker:	OGIGX
Index Inception Date:	5/31/2018
Rebalance Reconstitution:	Quarterly Semi-Annually
Weighting:	Factor Based
AVG Market Cap:	\$119.7 B USD
Weighted AVG Market Cap:	\$333.3 B USD

Index Description

As of June 30, 2020, the OGIG Target Index consisted of 70 equities, with weighted average market cap of approximately \$333.3 billion and invested in three business segments: Information Technology, Communication Services and Consumer Discretionary.

About O'Shares ETF Investments

O'Shares Investments provides ETFs for long-term wealth management, with an emphasis on quality across our family of ETFs. The O'Shares ETFs are designed for investors with objectives ranging from wealth preservation and income to growth and capital appreciation. Each O'Shares ETF reflects our rules-based investment philosophy, including quality as an important characteristic.

At O'Shares, we prefer the ETF form of investment fund for cost-effective, tax-efficient, and transparent access to investment portfolios. Our measures of quality include profitability, cash earnings, and strong balance sheets, aiming to serve investors by keeping investing simple, straightforward and easy to understand.

O'Shares ETFs are all managed according to rules-based indexes, and all are listed on the New York Stock Exchange.

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.

Companies involved with Internet technology and e-commerce are exposed to risks associated with rapid advances in technology, obsolescence of current products and services, the finite life of patents and the constant threat of global competition and substitutes.

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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