

O'Shares Europe Quality Dividend Index

Four pillars of quality investments may lead to consistent outperformance

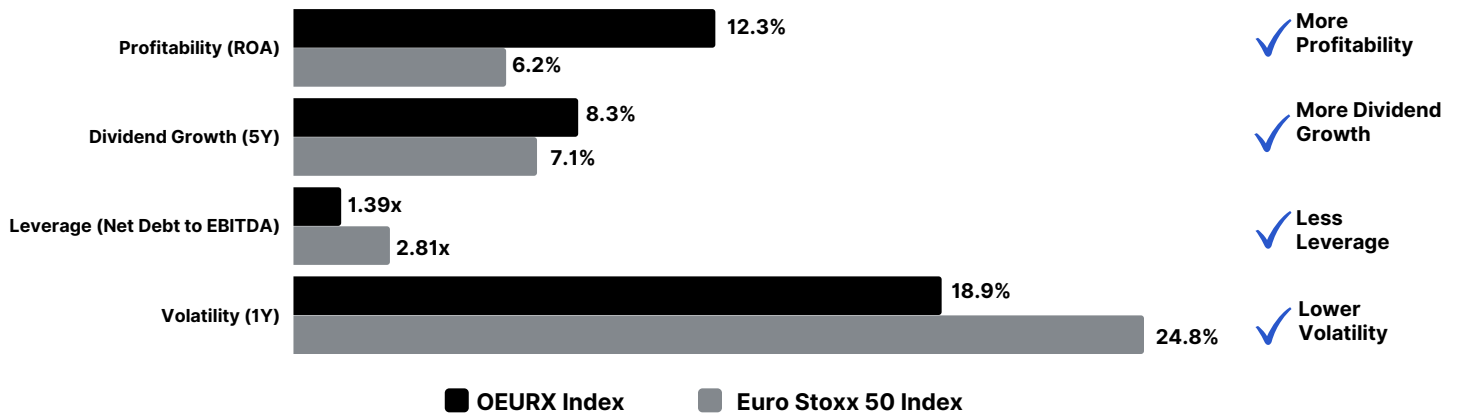
Index constituents are comprised of 50 European Large Cap companies with the highest quality as measured by O'Shares' rules-based methodology emphasizing profitability, dividend growth & coverage, debt, and volatility.

Performance
Portfolio of approximately 50 High Quality European companies that are paying dividends.

Diversified Portfolio
Efficient, cost effective approach to get exposure to top European companies.

Seeks Less Volatility
Aims to provide better managed approach to investing in Europe.

Index Portfolio Metrics

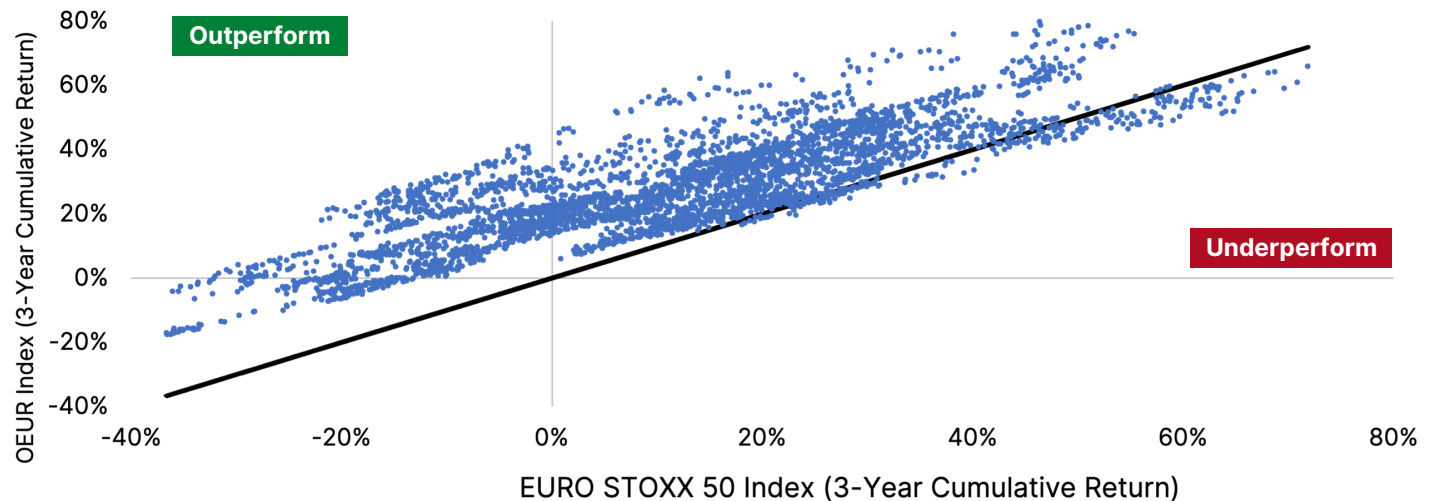


Source: Bloomberg Finance L.P. Data as of 05/31/2022. OEURX Index: O'Shares Europe Quality Dividend Index.

3-Year Batting Average: OEURX Index vs. EURO STOXX 50

Any 3-year holding period: OEURX Index outperformed EURO STOXX 50 Index 94% of the time.

3-Year Batting Average: Daily rolling returns (December 2010 - May 2022)



• 3-Year Cumulative Returns: OEUR Index vs. EURO STOXX 50

Source: Bloomberg Finance L.P. Data from 12/21/2007 - 05/31/2022. OEURX Index: O'Shares Europe Quality Dividend Total Return Index. The performance data presented with respect to the O'Shares Europe Quality Dividend Total Return Index (the "Index") prior to 05/22/2020, represent pre-ception index performance data ("PIP data") to illustrate how the Index may have performed had it been in existence prior to 05/22/2020. PIP data is based on a criteria applied retroactively with the benefit of hindsight and knowledge of factors that may have positively affected its performance and cannot account for all financial risk that may affect the actual performance. While an investor cannot invest directly in the Index, for purposes of showing the PIP data herein, all PIP information represents the Index information. Past performance does not guarantee future results.

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