

O'Shares Europe Quality Dividend Index

Pursues strong risk-adjusted returns through high-quality dividend-paying stocks

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.

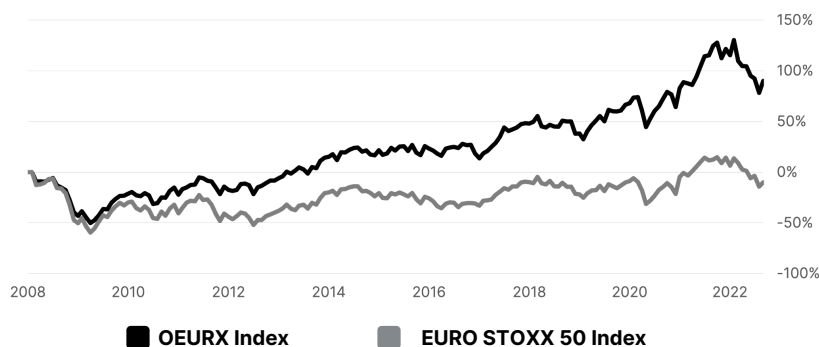
Seeks Less Volatility

Aims to provide better managed approach to investing in Europe.

Historical Performance

Depending on the index launch date, charts may include back-tested data.

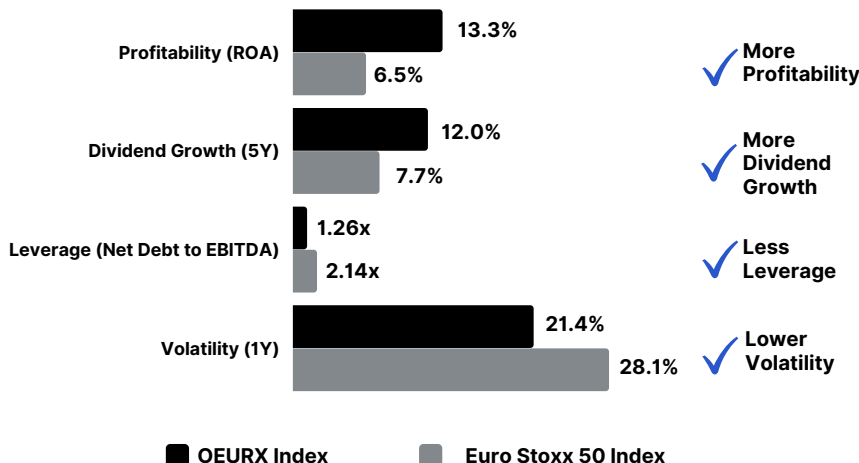
Total Return (Since Inception)



	Performance Summary (Annualized Returns)					Risk Metrics (10Y)	
	1	3	5	10	S/I	Volatility	Return/Risk
OEURX Index	-24.2%	0.0%	1.8%	5.8%	3.4%	14.4%	0.40
EURO STOXX 50 Index	-28.9%	-3.8%	-2.9%	2.9%	-1.6%	18.5%	0.16

Source: Bloomberg Finance L.P. Data from 12/21/2007 - 09/30/2022. OEUR 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-inception 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.

Index Portfolio Metrics



Source: Bloomberg Finance L.P. Data as of 09/30/2022. OEURX Index: O'Shares Europe Quality Dividend Index.

Index Details

Index Ticker: **OEURX**
 Index Inception Date: **5/22/2020**
 Rebalance: **Quarterly**
 Reconstitution: **Annually**
 Weighting: **Factor Based**
 AVG Market Cap: **\$63.9 Billion USD**
 Weighted AVG Market Cap: **\$101.8 Billion USD**

Top 10 Holdings

NESN	Nestle SA	5.18%
SAP	SAP SE	5.16%
NOVN	Novartis AG	5.11%
MC	LVMH	5.03%
ASML	ASML Holding NV	4.79%
ROG	Roche Holding AG	4.75%
NOVOB	Novo Nordisk A/S	4.49%
SU	Schneider Electric SE	3.23%
WKL	Wolters Kluwer NV	2.83%
ULVR	Unilever PLC	2.77%

Sector Allocation

Industrials	24.48%
Health Care	16.67%
Consumer Staples	16.58%
Information Technology	14.75%
Consumer Discretionary	13.82%
Utilities	6.52%
Financials	5.57%
Communication Services	1.60%

Country Allocation

Switzerland	23.50%
France	17.78%
United Kingdom	14.17%
Germany	12.15%
Netherlands	10.18%
Sweden	8.21%
Denmark	6.73%
Finland	3.41%
Spain	2.48%
Ireland	1.39%

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