

OEURX | Q3 2023

O'Shares Europe Quality Dividend Index

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

Index constituents are comprised of approximately 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.

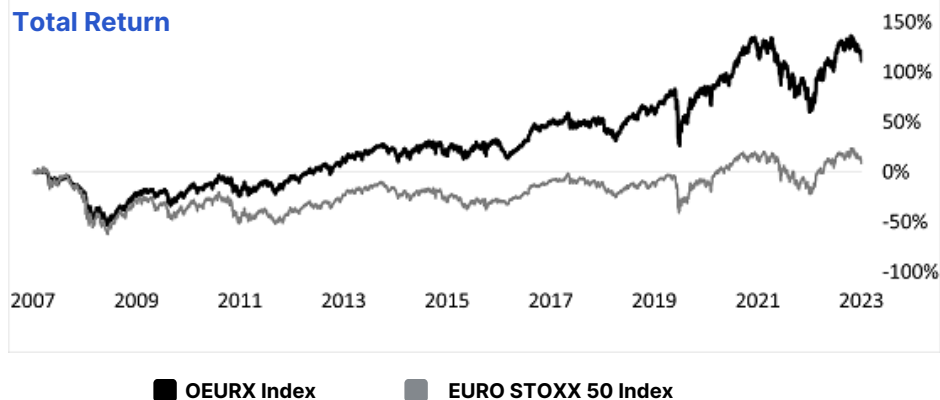
Seeks Less Volatility

Aims to provide better managed approach to investing in Europe.

Historical Performance

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

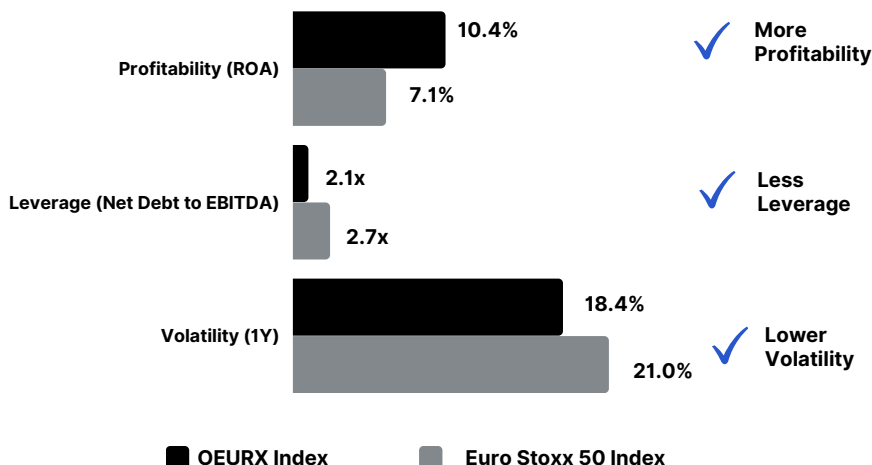
Total Return



	Performance Summary (Annualized Returns)					Risk Metrics (10Y)	
	1	3	5	10	Since 12/21/2007	Volatility	Return/Risk
OEURX Index	32.1%	5.8%	7.0%	6.6%	4.9%	15.2%	0.43
EURO STOXX 50 Index	41.5%	7.9%	4.7%	3.7%	0.6%	19.0%	0.19

Source: Bloomberg Finance L.P. Data from 12/21/2007 - 09/30/2023. 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 represents 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



Index Details

Index Ticker: **OEURX**
 Index Inception Date: **5/22/2020**
 Rebalance: **Quarterly**
 Reconstitution: **Annually**
 Weighting: **Factor Based**
 AVG Market Cap: **\$91.9 Billion USD**
 Weighted AVG Market Cap: **\$135.8 Billion USD**

Top 10 Constituents

NESN	Nestle	4.91%
NOVOB	Novo Nordisk	4.80%
ASML	ASML Holdings	4.41%
NOVN	Novartis	4.25%
MC	LVMH Moet Hennessy Vuitton	4.07%
ROG	Roche Holdings	3.95%
SAP	SAP	3.31%
SAN	Sanofi	3.24%
ALV	Allianz	3.08%
SIE	Siemens	3.05%

Sector Allocation

Industrials	24.35%
Health Care	18.19%
Consumer Staples	16.62%
Consumer Discretionary	13.01%
IFinancials	11.83%
Information Technology	7.72%
Utilities	4.36%
Communication Services	3.91%

Country Allocation

Switzerland	19.99%
France	19.95%
United Kingdom	19.47%
Germany	14.64%
Netherlands	6.16%
Sweden	5.28%
Denmark	5.06%
Spain	4.24%
Italy	2.61%
Ireland	1.37%
Finland	1.23%

Source: Bloomberg Finance L.P. Data as of 09/30/2023. OEURX Index: O'Shares Europe Quality Dividend Index.

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It is not possible to invest directly in an index. There are exchange traded funds that track the performance of the O'Shares Indexes. O'Shares Investments does not endorse, sell, promote or manage any investment fund or other investment vehicle that is offered by third parties and that seeks to provide an investment return based on the performance of any index. Please refer to the disclaimers for more information about O'Shares Investments relationship to such third party product offerings.