

OEURX | Q3 2024

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.

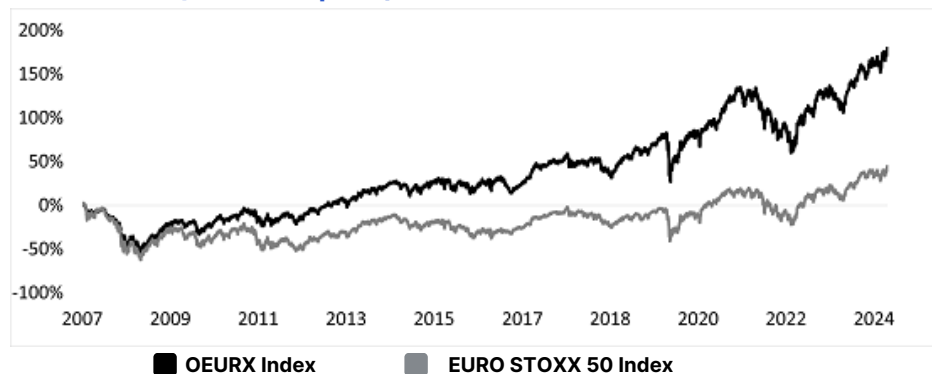
Seeks Less Volatility

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 (Since Inception)



Index Details

Index Ticker: **OEURX**
 Index Inception Date: **5/22/2020**
 Rebalance: **Quarterly**
 Reconstitution: **Annually**
 Weighting: **Factor Based**
 AVG Market Cap: **\$116.9 Billion USD**
 Weighted AVG Market Cap: **\$159.5 Billion USD**

Top 10 Holdings

NOVOB	Novo Nordisk	4.24%
NESN	Nestle	4.11%
ROG	Roche	4.05%
SAP	SAP	4.02%
MC	LVMH Moet Hennessy Vuitton	3.90%
NOVN	Novartis	3.86%
ULVR	Unilever	3.31%
SIE	Siemens	3.19%
OR	L'Oreal	3.09%
IBE	Iberdrola	2.87%

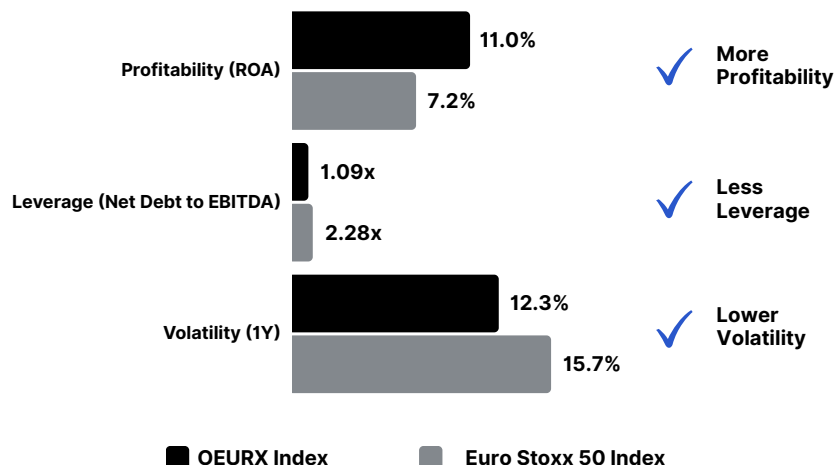
	Performance Summary (Annualized Returns)					Risk Metrics (10Y)	
	1	3	5	10	Since 12/21/2007	Volatility	Return/Risk
OEURX Index	28.7%	8.5%	11.0%	8.7%	6.2%	15.3%	0.57
EURO STOXX 50 Index	29.4%	8.6%	10.0%	5.8%	2.1%	19.2%	0.30

Source: Bloomberg Finance L.P. Data from 12/21/2007 - 09/30/2024. 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.

Sector Allocation

Industrials	28.00%
Health Care	17.30%
Consumer Staples	15.63%
Consumer Discretionary	10.11%
Financials	9.56%
Information Technology	6.79%
Communication Services	6.40%
Utilities	6.21%

Index Portfolio Metrics



Country Allocation

United Kingdom	22.84%
France	19.64%
Switzerland	17.61%
Germany	13.05%
Netherlands	7.63%
Sweden	6.42%
Spain	5.61%
Denmark	4.24%
Finland	2.96%

Source: Bloomberg Finance L.P. Data as of 09/30/2024. OEURX Index: O'Shares Europe Quality Dividend Index.

info@oshares.com | oshares.com

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.