

OEURX / O'Shares Europe Quality Dividend Index

Index fact sheet as of April 30, 2024

OEURX Facts

Ticker

Price Return: OEURX
Total Return: OEURXT
Net Total Return: OEURXNT

Index Launch

May 22, 2020

Base Value

1,000 on December 21, 2007

Index Calculation

Every fifteen (15) seconds

Reconstitution Dates

Every 3rd Friday of September

Rebalancing Dates

Every 3rd Friday of March, June, September and December

Index Rules

Available at vettafi.com

Portfolio Characteristics

Number of Companies: 50

Company Size by Market Capitalization (millions):

Average: \$104,467
Median: \$67,649
Largest: \$443,639
Smallest: \$5,569

Performance Data

3 Month: 2.5%
6 Month: 20.2%
YTD: 3.6%
1 Year: 9.2%
Annualized 3 Year: 6.9%
Annualized 5 Year: 10.2%
Annualized 10 Year: 7.8%
Standard Deviation: 15.4%
Sharpe Ratio: 0.53

The index uses the S-Network Europe Equity 500 Index (Ticker: SNE500) as its universe of eligible stocks.

Performance of \$1,000 invested



Top 10 Constituents

Company Name	Sector	Ticker	Index Weight
Novo Nordisk A/S		NOVOB DC	5.0%
ASML Holding N.V.		ASML NA	4.5%
SAP SE		SAP GR	4.1%
LVMH Moët Hennessy Vuitton SE		MC FP	4.0%
Nestlé SA		NESN SW	3.9%
Schneider Electric SE		SU FP	3.7%
Novartis AG		NOVN SW	3.6%
Siemens AG		SIE GR	3.6%
Allianz SE		ALV GR	3.3%
Roche Holdings AG		ROG SW	3.1%
Total:			38.8%

Country Weightings



United Kingdom	20.5%	France	19.9%
Switzerland	17.7%	Germany	16.0%
Netherlands	6.3%	Sweden	6.1%
Denmark	5.3%	Others	8.3%

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