

# 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](https://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%

VettaFi, a data, analytics, and thought leadership company, is transforming financial services from an industry to a community — one relationship at a time. In addition to providing interactive online tools and research, VettaFi offers asset managers an array of indexing and digital distribution solutions to innovate and scale their businesses. With billions in assets benchmarked to its indices — and more than 200 customers globally — asset managers look to VettaFi for benchmarks and best-in-class index solutions.

It is not possible to invest directly in an index. Index performance does not reflect the deduction of any fees or expenses. VettaFi does not sponsor, endorse, sell, or promote any investment product linked to or based on the O'Shares Europe Quality Dividend Index. Performance is provided on a total-return basis. Correlation is based on monthly data over the trailing 120 month period. Percentage of positive months, standard deviation, value of \$1,000, and Sharpe ratio comparisons are based on monthly data over the trailing 120 month period. The O'Shares Europe Quality Dividend Index is the exclusive property of VettaFi, which shall have no liability for any errors or omissions in calculating the Index.