#### **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):

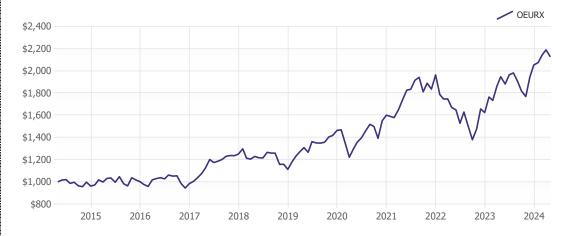
Average: \$104,467 Median: \$67,649 Largest: \$443,639 Smallest: \$5,569

### **Performance Data**

3 Month: 2.5% 20.2% 6 Month: 3.6% YTD: 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.

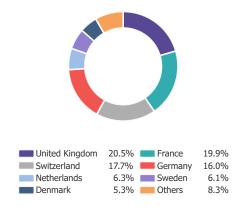
## Performance of \$1,000 invested



## **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 Moet Hennessy Vuitton SE		MC FP	4.0%
Nestle 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**



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.