

# OEURX / O'Shares Europe Quality Dividend Index

Index fact sheet as of January 31, 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](http://vettafi.com)

## Portfolio Characteristics

Number of Companies: 50

Company Size by Market Capitalization (millions):

Average: \$103,742  
 Median: \$68,154  
 Largest: \$420,990  
 Smallest: \$5,444

## Performance Data

3 Month: 17.3%  
 6 Month: 4.7%  
 YTD: 1.1%  
 1 Year: 17.6%  
 Annualized 3 Year: 9.3%  
 Annualized 5 Year: 11.9%  
 Annualized 10 Year: 8.5%  
 Standard Deviation: 15.4%  
 Sharpe Ratio: 0.58

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
ASML Holding N.V.		ASML NA	5.7%
Novo Nordisk A/S		NOVOB DC	5.2%
Nestle SA		NESN SW	4.4%
LVMH Moet Hennessy Vuitton SE		MC FP	4.0%
SAP SE		SAP GR	3.9%
Novartis AG		NOVN SW	3.8%
Roche Holdings AG		ROG SW	3.7%
Siemens AG		SIE GR	3.4%
Schneider Electric SE		SU FP	3.1%
Allianz SE		ALV GR	3.1%
		<b>Total:</b>	<b>40.2%</b>

## Country Weightings



France	19.2%	Switzerland	18.8%
United Kingdom	18.3%	Germany	15.6%
Netherlands	7.4%	Sweden	5.6%
Denmark	5.5%	Others	9.6%

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