

OUSAF / O'Shares US Focused Quality Dividend Index

Index fact sheet as of October 31, 2024

OUSAF Facts

Ticker

Price Return: OUSAF
Total Return: OUSAF
Net Total Return: OUSAFN

Index Launch

September 24, 2024

Base Value

1,000 on December 21, 2007

Index Calculation

Every fifteen (15) seconds

Reconstitution Dates

Every 3th Friday of September.

Rebalancing Dates

Every 3th 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):

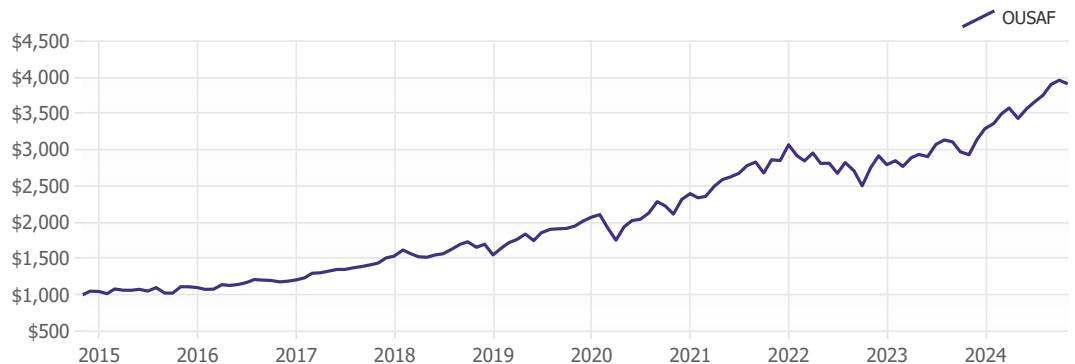
Average: \$343,564
Median: \$152,343
Largest: \$3,434,767
Smallest: \$17,392

Performance Data

3 Month: 4.2%
6 Month: 13.9%
YTD: 18.8%
1 Year: 33.3%
Annualized 3 Year: 10.9%
Annualized 5 Year: 14.9%
Annualized 10 Year: 14.6%
Standard Deviation: 13.7%
Sharpe Ratio: 0.98

The O'Shares US Focused Quality Dividend Index selects 50 securities from the 100 securities in the O'Shares U.S. Quality Dividend Index by focusing on quality and dividend growth factors. Selected companies are weighted by an average of float market cap and equal weight.

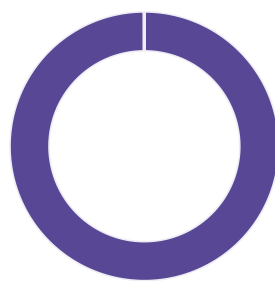
Performance of \$1,000 invested



Top 10 Constituents

| Company Name | Sector | Ticker | Index Weight |
|-------------------------|------------------------|--------|--------------|
| Alphabet Inc. | Media & Communications | GOOGL | 5.5% |
| Apple Inc. | Technology | AAPL | 5.1% |
| Microsoft Corp. | Technology | MSFT | 4.7% |
| Broadcom Inc. | Technology | AVGO | 3.7% |
| Eli Lilly & Co. | Healthcare | LLY | 3.3% |
| JPMorgan Chase & Co. | Financials | JPM | 3.3% |
| UnitedHealth Group Inc. | Healthcare | UNH | 2.8% |
| Visa Inc. | Financials | V | 2.7% |
| MasterCard Incorporated | Financials | MA | 2.5% |
| Home Depot Inc. | Consumer Discretionary | HD | 2.5% |
| Total: | | | 36.2% |

Market Capitalization



Sector 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 US Focused 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 US Focused Quality Dividend Index is the exclusive property of VettaFi, which shall have no liability for any errors or omissions in calculating the Index.