

OUSAX / O'Shares U.S. Quality Dividend Index

Index fact sheet as of October 31, 2024

OUSAX Facts

Ticker
 Price Return: OUSAX
 Total Return: OUSAXT
 Net Total Return: OUSAXN

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: 100

Company Size by Market Capitalization (millions):

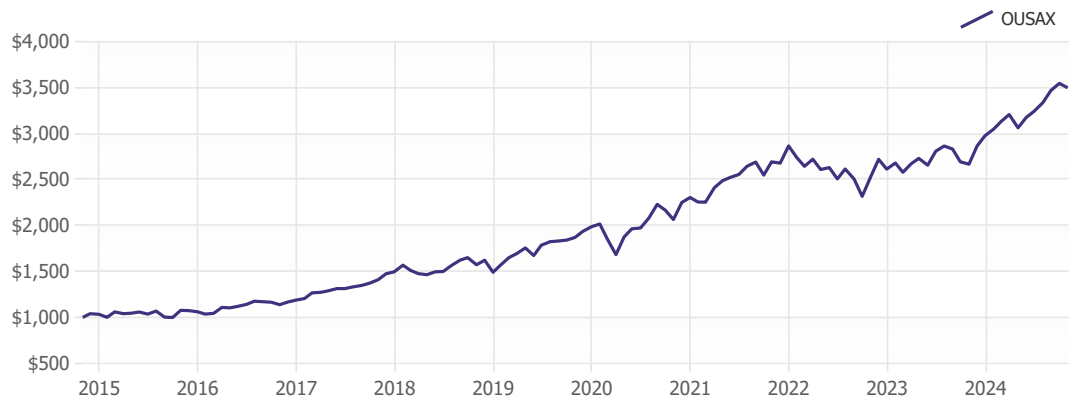
Average: \$227,860
 Median: \$110,647
 Largest: \$3,434,767
 Smallest: \$13,759

Performance Data

3 Month: 4.9%
 6 Month: 14.2%
 YTD: 17.6%
 1 Year: 31.1%
 Annualized 3 Year: 9.1%
 Annualized 5 Year: 13.3%
 Annualized 10 Year: 13.3%
 Standard Deviation: 13.5%
 Sharpe Ratio: 0.91

The index uses the S-Network US Equity Large-Cap 500 Index (Ticker: SN500) as its universe of eligible stocks.

Performance of \$1,000 invested



Top 10 Constituents

Company Name	Sector	Ticker	Index Weight
Home Depot Inc.		HD	5.2%
Visa Inc		V	5.1%
Apple Inc.		AAPL	5.0%
Microsoft Corp.		MSFT	4.7%
Johnson & Johnson		JNJ	4.5%
Merck & Co. Inc		MRK	4.3%
Alphabet Inc.		GOOGL	4.0%
Comcast Corporation		CMCSA	3.9%
MasterCard Incorporated		MA	3.8%
McDonald's Corporation		MCD	3.4%
Total:			43.9%

Market Capitalization



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