

# OUSMX / O'Shares U.S. Small-Cap Quality Dividend Index

Index fact sheet as of October 31, 2024

## OUSMX Facts

**Ticker**  
 Price Return: OUSMX  
 Total Return: OUSMXT  
 Net Total Return: OUSMXN

**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: 110

Company Size by Market  
 Capitalization (millions):

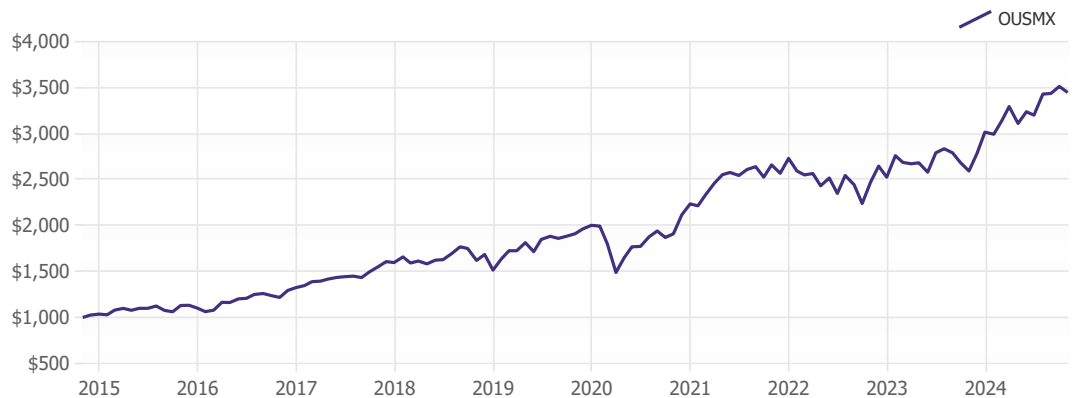
Average: \$6,187  
 Median: \$5,319  
 Largest: \$15,770  
 Smallest: \$415

## Performance Data

3 Month: 0.5%  
 6 Month: 10.8%  
 YTD: 14.3%  
 1 Year: 32.9%  
 Annualized 3 Year: 9.0%  
 Annualized 5 Year: 12.5%  
 Annualized 10 Year: 13.2%  
 Standard Deviation: 16.0%  
 Sharpe Ratio: 0.81

The index uses the S-Network US Equity Mid/Small-Cap 2500 Index (Ticker: SN2500) as its universe of eligible stocks.

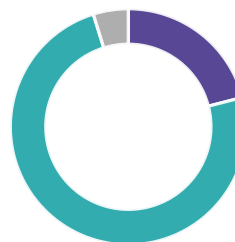
## Performance of \$1,000 invested



## Top 10 Constituents

Company Name	Sector	Ticker	Index Weight
Houlihan Lokey Inc.		HLI	2.2%
SEI Investments Co		SEIC	2.2%
Texas Roadhouse Inc		TXRH	2.2%
Robert Half Inc.		RHI	2.1%
Lincoln Electric Holdings Inc.		LECO	2.1%
Avnet Inc.		AVT	2.1%
Encompass Health Corporation		EHC	2.1%
Gentex Corp		GNTX	2.1%
Dolby Laboratories Inc.		DLB	2.0%
Donaldson Co Inc		DCI	2.0%
<b>Total:</b>			<b>21.2%</b>

## Market Capitalization



Large-Cap 21.0%  
 Mid-Cap 74.2%  
 Small-Cap 4.8%

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