

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

Index fact sheet as of April 30, 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](http://vettafi.com)

## Portfolio Characteristics

Number of Companies: 100

Company Size by Market  
 Capitalization (millions):

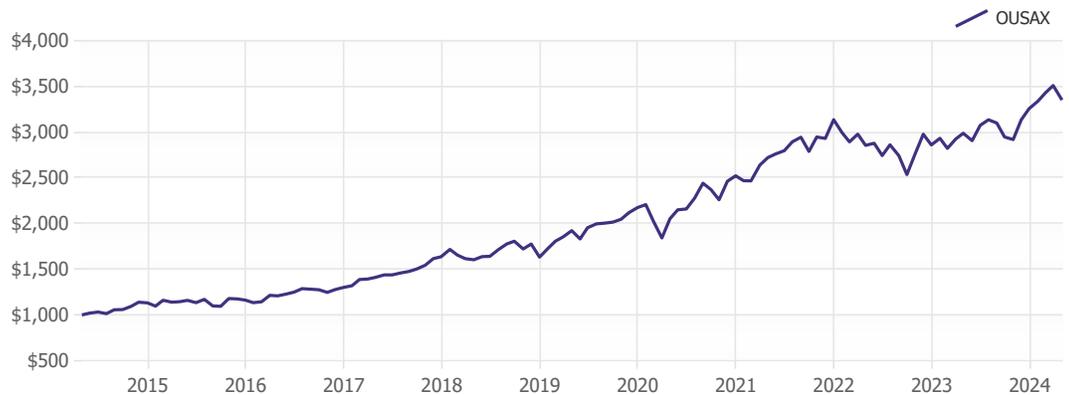
Average: \$189,708  
 Median: \$99,811  
 Largest: \$2,892,630  
 Smallest: \$10,147

## Performance Data

3 Month: 0.4%  
 6 Month: 14.8%  
 YTD: 2.9%  
 1 Year: 12.2%  
 Annualized 3 Year: 7.2%  
 Annualized 5 Year: 11.7%  
 Annualized 10 Year: 12.8%  
 Standard Deviation: 13.5%  
 Sharpe Ratio: 0.92

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

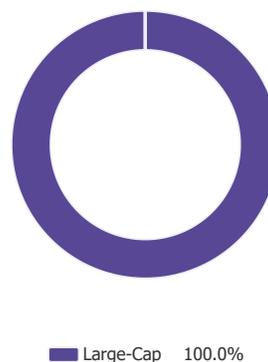
## Performance of \$1,000 invested



## Top 10 Constituents

Company Name	Sector	Ticker	Index Weight
Microsoft Corporation		MSFT	5.5%
Apple Inc.		AAPL	4.4%
JPMorgan Chase & Co.		JPM	4.4%
Verizon Communications Inc.		VZ	4.3%
Visa Inc		V	4.0%
Broadcom Inc		AVGO	3.9%
Comcast Corporation		CMCSA	3.7%
Eli Lilly & Co.		LLY	3.6%
MasterCard Incorporated		MA	3.4%
Home Depot Inc		HD	3.2%
<b>Total:</b>			<b>40.5%</b>

## Market Capitalization



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 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.