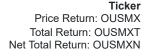
#### **OUSMX / O'Shares U.S. Small-Cap Quality Dividend Index**

Index fact sheet as of April 30, 2024

## **OUSMX** Facts

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



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

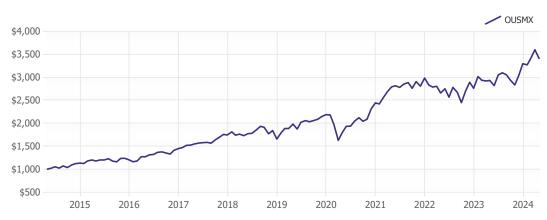
Number of Companies: 106

Company Size by Market Capitalization (millions):

Average:	\$5,871
Median:	\$5,174
Largest:	\$27,877
Smallest:	\$439

### **Performance Data**

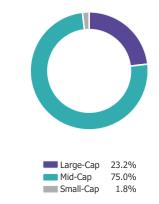
3 Month:	3.9%
6 Month:	19.9%
YTD:	3.1%
1 Year:	15.9%
Annualized 3 Year:	6.8%
Annualized 5 Year:	11.4%
Annualized 10 Year:	13.0%
Standard Deviation: Sharpe Ratio:	16.0% 0.81
enarpe ratio.	0.01



# **Top 10 Constituents**

Company Name	Sector	Ticker	Index Weight
Williams-Sonoma Inc.		WSM	3.5%
Dick's Sporting Goods Inc.		DKS	2.2%
Juniper Networks Inc.		JNPR	2.2%
Lincoln Electric Holdings Inc.		LECO	2.2%
Encompass Health Corporation		EHC	2.1%
Tradeweb Markets Inc		TW	2.1%
Owens Corning		OC	2.1%
Texas Roadhouse Inc		TXRH	2.1%
Chemed Corporation		CHE	2.0%
Old Republic International Corporation		ORI	1.8%
		Total:	22.4%

#### **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. Small-Cap 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. Small-Cap Quality Dividend Index is the exclusive property of VettaFi, which shall have no liability for any errors or omissions in calculating the Index.

