

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

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%

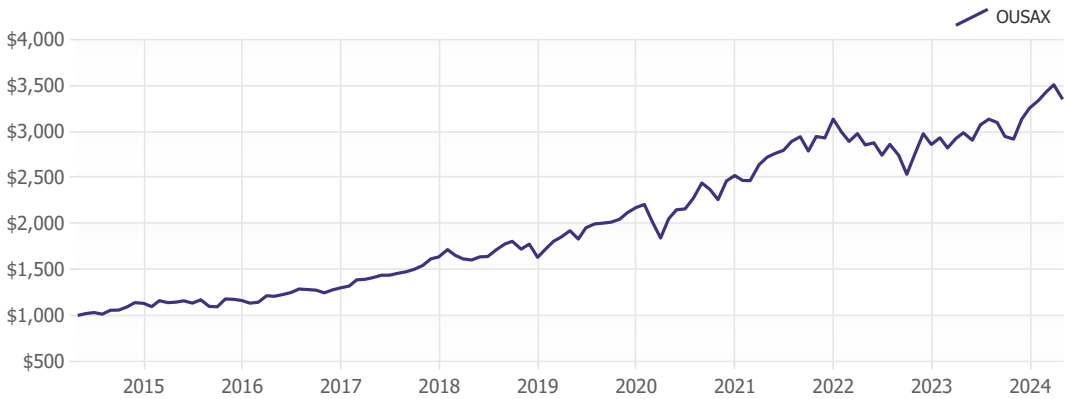
Annualized 10 Year: 12.8%

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.

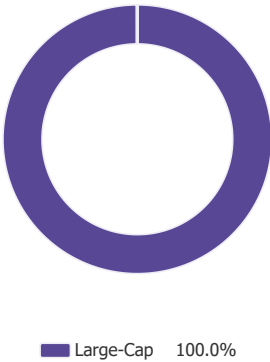
Performance of \$1,000 invested



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%
Total:			40.5%

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.