

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

Index fact sheet as of January 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):

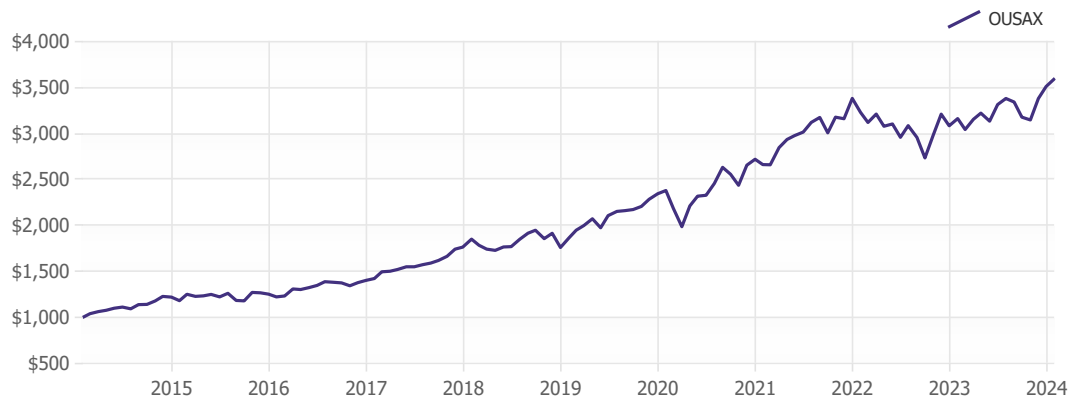
Average: \$190,036
Median: \$99,408
Largest: \$2,953,925
Smallest: \$11,076

Performance Data

3 Month: 14.4%
6 Month: 6.5%
YTD: 2.5%
1 Year: 13.8%
Annualized 3 Year: 10.6%
Annualized 5 Year: 14.1%
Annualized 10 Year: 13.7%
Standard Deviation: 13.4%
Sharpe Ratio: 1.00

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	5.6%
Apple Inc.		AAPL	4.8%
Verizon Communications Inc.		VZ	4.6%
Comcast Corporation		CMCSA	4.6%
Visa Inc		V	4.1%
JPMorgan Chase & Co.		JPM	4.0%
Broadcom Inc		AVGO	3.5%
Home Depot Inc		HD	3.4%
MasterCard Incorporated		MA	3.3%
Eli Lilly & Co.		LLY	3.0%
Total:			40.9%

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.