

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

Index fact sheet as of January 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

Portfolio Characteristics

Number of Companies: 107

Company Size by Market Capitalization (millions):

Average: \$5,553
Median: \$4,954
Largest: \$15,081
Smallest: \$470

Performance Data

3 Month: 15.4%
6 Month: 5.6%
YTD: -0.8%
1 Year: 8.4%
Annualized 3 Year: 10.5%
Annualized 5 Year: 12.8%
Annualized 10 Year: 12.9%
Standard Deviation: 15.8%
Sharpe Ratio: 0.83

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

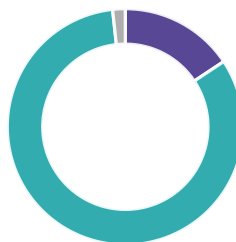
Performance of \$1,000 invested



Top 10 Constituents

Company Name	Sector	Ticker	Index Weight
Williams-Sonoma Inc.		WSM	2.4%
Juniper Networks Inc.		JNPR	2.4%
Lincoln Electric Holdings Inc.		LECO	2.2%
Chemed Corporation		CHE	2.2%
Teleflex Incorporated		TFX	2.2%
Tradeweb Markets Inc		TW	2.1%
Owens Corning		OC	2.0%
Primerica Inc.		PRI	1.9%
The New York Times Company		NYT	1.9%
Encompass Health Corporation		EHC	1.9%
Total:			21.1%

Market Capitalization



Large-Cap 15.7%
Mid-Cap 82.6%
Small-Cap 1.7%

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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. 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.