OUSAF / O'Shares US Focused Quality Dividend Index

Index fact sheet as of June 30, 2026

OUSAF Facts

Ticker
Price Return: OUSAF
Total Return: OUSAFT
Net Total Return: OUSAFN

Index Launch
September 24, 2024

Base Value
1,000 on December 21, 2007

Index Currency
USD

Reconstitution Dates
Every 3th Friday of September.

Rebalancing Dates
Every 3th Friday of March, June, September, and December.

Index Rules
Available at vettafi.com

Portfolio Characteristics

Number of Companies: 50

Company Size by Market Capitalization (millions):

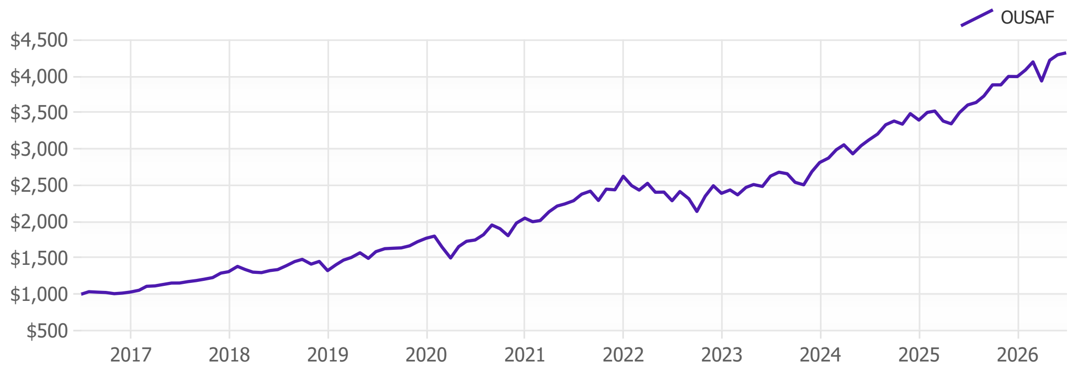
Average:	$412,136
Median:	$167,249
Largest:	$4,294,215
Smallest:	$16,041

Performance Data

3 Month:	9.8%
6 Month:	8.2%
YTD:	8.2%
1 Year:	19.9%
Annualized 3 Year:	18.0%
Annualized 5 Year:	13.6%
Annualized 10 Year:	15.8%
Standard Deviation:	13.5%
Sharpe Ratio:	1.05

The O'Shares US Focused Quality Dividend Index selects 50 securities from the 100 securities in the O'Shares U.S. Quality Dividend Index by focusing on quality and dividend growth factors. Selected companies are weighted by an average of float market cap and equal weight.

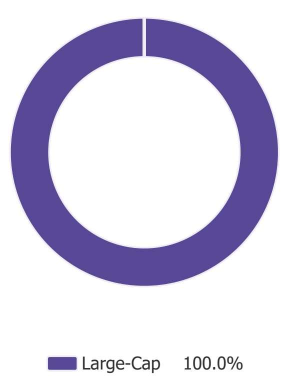
Performance of $1,000 invested



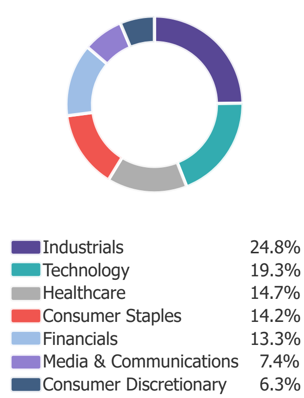
Top Constituents

Company Name	Sector	Ticker	Index Weight
Alphabet Inc.	Media & Communications	GOOGL	5.4%
Apple Inc.	Technology	AAPL	4.9%
Eli Lilly & Co.	Healthcare	LLY	4.6%
Caterpillar Inc	Industrials	CAT	4.1%
JPMorgan Chase & Co.	Financials	JPM	3.7%
Microsoft Corp.	Technology	MSFT	3.5%
Johnson & Johnson	Healthcare	JNJ	3.3%
Cisco Systems Inc.	Technology	CSCO	3.2%
Visa Inc	Financials	V	2.8%
Walmart Inc	Consumer Staples	WMT	2.6%
		Total:	**38.1%**

Market Capitalization



Sector Weightings



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.