

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

Index fact sheet as of June 30, 2026

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 Currency

USD

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):

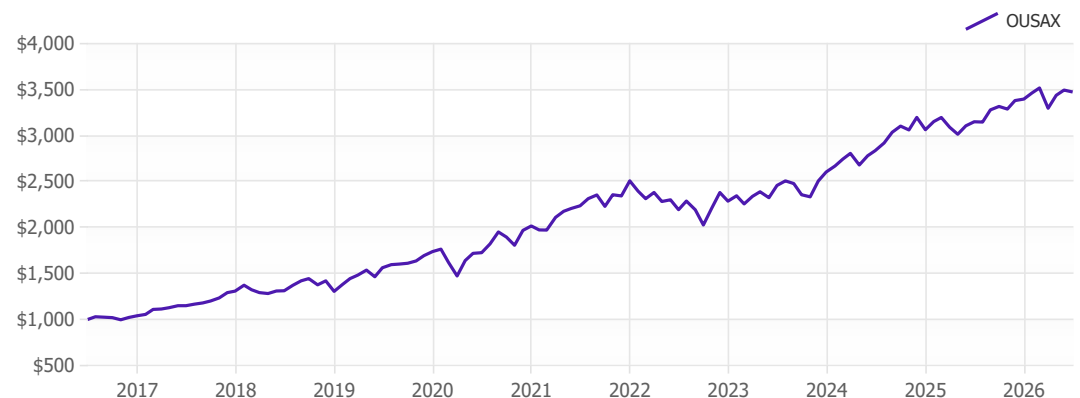
Average: \$265,385
Median: \$112,520
Largest: \$4,249,933
Smallest: \$12,549

Performance Data

3 Month: 5.4%
6 Month: 2.3%
YTD: 2.3%
1 Year: 10.3%
Annualized 3 Year: 12.2%
Annualized 5 Year: 9.2%
Annualized 10 Year: 13.2%
Standard Deviation: 13.3%
Sharpe Ratio: 0.89

The index uses the S-Network US Equity Large-Cap 500 Index (Ticker: SN500) as its universe of eligible stocks.

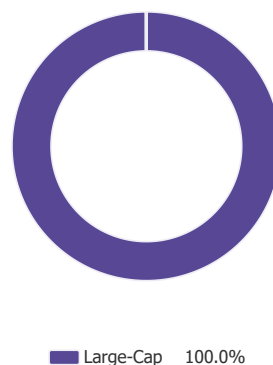
Performance of \$1,000 invested



Top Constituents

Company Name	Sector	Ticker	Index Weight
Johnson & Johnson		JNJ	5.8%
Alphabet Inc.		GOOGL	5.7%
Apple Inc.		AAPL	5.2%
Visa Inc		V	4.9%
Cisco Systems Inc.		CSCO	4.4%
MasterCard Incorporated		MA	4.4%
Home Depot Inc.		HD	4.2%
Microsoft Corp.		MSFT	3.7%
McDonald's Corp.		MCD	3.4%
Merck & Co. Inc		MRK	3.2%
Total:			44.8%

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. 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.