

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

Index fact sheet as of June 30, 2026

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 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: 108

Company Size by Market
Capitalization (millions):

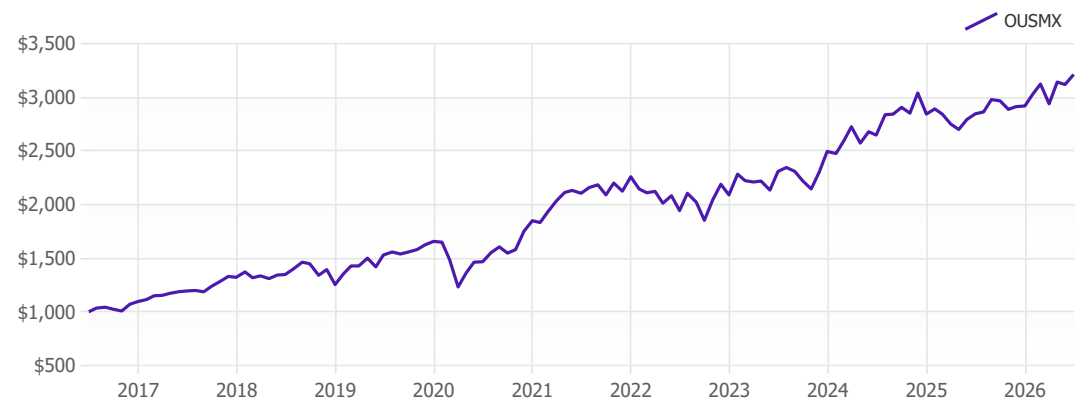
Average: \$6,963
Median: \$5,963
Largest: \$24,854
Smallest: \$538

Performance Data

3 Month: 9.3%
6 Month: 10.1%
YTD: 10.1%
1 Year: 12.9%
Annualized 3 Year: 11.6%
Annualized 5 Year: 8.8%
Annualized 10 Year: 12.4%
Standard Deviation: 16.2%
Sharpe Ratio: 0.71

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

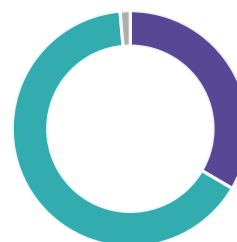
Performance of \$1,000 invested



Top Constituents

Company Name	Sector	Ticker	Index Weight
Texas Roadhouse Inc		TXRH	2.3%
Chemed Corporation		CHE	2.2%
Radian Group Inc.		RDN	2.2%
Essent Group Ltd.		ESNT	2.1%
National Healthcare Corporation		NHC	2.1%
MGIC Investment Corp.		MTG	2.1%
Donaldson Co Inc		DCI	2.1%
Lincoln Electric Holdings Inc.		LECO	2.0%
Primerica Inc.		PRI	2.0%
Royalty Pharma PLC		RPRX	2.0%
Total:			21.0%

Market Capitalization



Large-Cap 33.4%
Mid-Cap 65.2%
Small-Cap 1.4%

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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.