

Ticker: OUSM

# ALPS | O'Shares U.S. Small-Cap Quality Dividend ETF

Fact Sheet | June 30, 2024

## Investment Strategy

The ALPS | O'Shares U.S. Small-Cap Quality Dividend ETF (OUSM) is designed to provide cost efficient access to a portfolio of small-cap, high quality, low volatility, dividend paying companies in the United States selected based on fundamental metrics including:

**QUALITY • LOW VOLATILITY • DIVIDEND GROWTH**

## Why OUSM?

- **Quality Dividend Growth Stocks:** Seeks small-cap companies with strong balance sheets, profitability and dividend quality.
- **Performance:** Aims to provide strong performance with less risk than a market-cap weighted approach.
- **Reduced Risk of Yield Traps:** Emphasis on dividend quality to help avoid dividend cuts and suspensions.



## Sector Allocations

Financials	22.64%
Industrials	21.96%
Consumer Discretionary	21.12%
Information Technology	10.37%
Health Care	10.22%
Consumer Staples	5.63%
Utilities	4.82%
Communication Services	3.25%

As of 6/30/2024, subject to change

## Performance as of 6/30/2024

	Cumulative		Annualized			
	3 M	YTD	1 Y	3 Y	5 Y	SI
Total Returns						
NAV (Net Asset Value)	-2.93%	5.90%	14.12%	7.42%	10.53%	9.06%
Market Price	-2.77%	5.97%	14.23%	7.46%	10.55%	9.08%
O'Shares U.S. Small-Cap Quality Dividend Index - TR <sup>1</sup>	-2.83%	6.14%	14.67%	7.95%	11.07%	9.60%
Morningstar US Small-Cap Broad Value Extended Index - TR	-4.82%	-1.10%	9.81%	1.76%	8.49%	6.30%

**Performance data quoted represents past performance. Past performance is no guarantee of future results so that shares, when redeemed, may be worth more or less than their original cost. The investment return and principal value will fluctuate. Current performance may be higher or lower than the performance quoted. For current month-end performance call 1-866-759-5679 or visit [www.alpsfunds.com](http://www.alpsfunds.com). Performance includes reinvested distributions and capital gains.**

Market Price is based on the midpoint of the bid/ask spread at 4 p.m. ET and does not represent the returns an investor would receive if shares were traded at other times.

Performance data prior to 6/21/2022 reflects the performance of the Fund as managed under the OSI ETF Trust.

<sup>1</sup> The O'Shares U.S. Small-Cap Quality Dividend Index performance information reflects the blended performance of the FTSE USA Small Cap Qual/Vol/Yield 3% Capped Factor Index through 5/3/2018, the FTSE USA Small Cap ex Real Estate 2Qual/Vol/Yield 3% Capped Factor Index from 5/4/2018 through 5/31/2020 and the O'Shares U.S. Small-Cap Quality Dividend Index thereafter.

## Investment Objective

OUSM seeks to track the performance (before fees and expenses) of the O'Shares U.S. Small-Cap Quality Dividend Index (OUSMX).

## Fund Details

Ticker:	OUSM
Underlying Index:	OUSMX
Listing Exchange:	Cboe BZX
CUSIP:	00162Q395
Inception Date <sup>2</sup> :	12/30/2016
Distributions Paid:	Monthly
Total Operating Expenses:	<b>0.48%</b>
Trailing Twelve Month Yield <sup>3</sup> :	1.47%
30-Day SEC Yield <sup>4</sup> :	1.41%

## Top 10 Holdings<sup>5</sup>

TW	Tradeweb Markets Inc	2.09%
JNPR	Juniper Networks Inc	2.05%
EHC	Encompass Health Corp	2.02%
TXRH	Texas Roadhouse Inc	2.00%
NYT	New York Times Co/The	1.97%
CHE	Chemed Corp	1.96%
CASY	Casey's General Stores Inc	1.95%
DKS	Dick's Sporting Goods Inc	1.95%
OGN	Organon & Co	1.93%
PRI	Primerica Inc	1.93%

## Index Description

As of June 30, 2024, the index consisted of 106 equities, with weighted average market cap of approximately **\$8.35 billion** and diversified across 8 industries with largest allocations to **Financials, Industrials** and **Consumer Discretionary**.

<sup>2</sup> Date reflects the commencement of investment operations.

<sup>3</sup> Trailing Twelve Month Yield: refers to the percentage of income a portfolio has returned to investors over the last 12 months.

<sup>4</sup> 30-Day SEC Yield: reflects the dividends and interest earned during the period, after the deduction of the Fund's expenses.

<sup>5</sup> As of 6/30/2024, subject to change

# ALPS | O'Shares U.S. Small-Cap Quality Dividend ETF

## Solution Based Partnership

### SS&C ALPS Advisors

Headquartered in Denver, CO with over \$24.96 billion under management as of June 30, 2024, SS&C ALPS Advisors is an open architecture boutique investment manager offering portfolio building blocks, active insight and an unwavering drive to guide clients to investment outcomes across sustainable income, thematic and alternative growth strategies.

### O'Shares Investments

O'Shares Investments is an independent index provider of innovative, rules-based investment solutions for long-term wealth management. Our customized index strategies reflect an emphasis on quality across our family of investment indexes and are designed for asset managers, advisors and investors.

## ETF Advantages

OUSM is a passively managed fund with all of the structural benefits of an ETF.



\* Upon redemption, the ETF issuer delivers underlying securities "in kind" which can reduce the fund's tax burden and provide higher after tax returns for investors.

\*\* Ordinary brokerage fees apply. This notice is provided to you for informational purposes only, and should not be considered tax advice. Please consult your tax advisor for further assistance.

## Important Disclosures & Definitions

**An investor should consider the investment objectives, risks, charges and expenses carefully before investing. This material must be preceded or accompanied by the prospectus. Read the prospectus carefully before investing.**

Shares of ETFs are bought and sold at market price (not NAV) and are not individually redeemable.

Performance data quoted represents past performance. Past performance is no guarantee of future results; current performance may be higher or lower than performance quoted.

All investments are subject to risks, including the loss of money and the possible loss of the entire principal amount invested. Additional information regarding the risks of this investment is available in the prospectus.

Concentration in a particular industry or sector will subject the Fund to loss due to adverse occurrences that may affect that industry or sector. The Fund may use derivatives which may involve risks different from, or greater than, those associated with more traditional investments. A Fund's emphasis on dividend-paying stocks involves the risk that such stocks may fall out of favor with investors and underperform the market. Also, a company may reduce or eliminate its dividend after the Fund's purchase of such a company's securities.

The securities of small capitalization companies are often more volatile and less liquid than the stocks of larger companies and may be more affected than other types of securities during market downturns. Compared to larger companies, small capitalization companies may have a shorter history of operations, and may have limited product lines, markets or financial resources.

The Fund employs a "passive management" - or indexing - investment approach and seeks investment results that correspond (before fees and expenses) generally to the performance of its underlying index. Unlike many investment companies, the Fund is not "actively" managed. Therefore, it would not necessarily sell or buy a security unless that security is removed from or added to the underlying index, respectively.

**FTSE USA Small Cap ex Real Estate 2Qual/Vol/Yield 3% Capped Factor Index:** comprised of securities within the FTSE USA Small-Cap Index, excluding Real Estate. The index is designed to reflect the performance of three recognized equity risk factors: quality, low volatility and yield.

**FTSE USA Small Cap Qual/Vol/Yield 3% Capped Factor Index:** designed to reflect the performance of high quality US small-cap equities exhibiting low volatility and high dividend yields. Quality is measured by profitability and leverage. Constituents are selected and weighted based on quality, volatility and yield characteristics.

**Morningstar US Small-Cap Broad Value Extended Index:** designed to provide comprehensive, consistent representation of the small-cap value segment of the US equity market.

**O'Shares U.S. Small-Cap Quality Dividend Index:** designed to reflect the performance of publicly-listed small-capitalization dividend paying issuers in the United States that meet certain market capitalization, liquidity, high quality, low volatility and dividend yield thresholds. The quality and low volatility requirements are designed to reduce exposure to high dividend equities that have experienced large price declines.

One may not invest directly in an index.

ALPS Advisors, Inc., registered investment adviser with the SEC, is the investment adviser to the Fund. ALPS Advisors, Inc. and ALPS Portfolio Solutions Distributor, Inc., affiliated entities, are unaffiliated with O'Shares Investments.

ALPS Portfolio Solutions Distributor, Inc. is the distributor for the Fund.

Not FDIC Insured • No Bank Guarantee • May Lose Value

OUS000311 11/30/2024