QUMN / QMIT Market Neutral Index

Index fact sheet as of October 30, 2026

QUMN Facts

Ticker
Excess Return: QUMNE
Total Return: QUMNT

Index Launch
January 01, 2019

Base Value
1,000 on December 31, 2018

Reconstitution Dates
Weekly at the Friday market close

Rebalancing Dates
Weekly at the Friday market close

Index Rules
Available at vettafi.com

Long Portfolio Characteristics

Number of Companies: 75

Company Size by Market Capitalization (millions):

Average:	$56,056
Median:	$4,747
Largest:	$763,834
Smallest:	$481

Short Portfolio Characteristics

Number of Companies: 74

Company Size by Market Capitalization (millions):

Average:	$30,889
Median:	$5,768
Largest:	$979,897
Smallest:	$790

The QMIT Equity Market Neutral Index (QUMN) seeks to track the performance of QMIT's EMN (Equity Market Neutral) hedge fund model. The model creates market neutral long/short portfolios based on a universe of the largest approximately 2,500 US + dually listed Canadian stocks + ADRs. The underlying long and short portfolios leverage multi-factor alpha signals employing 18 ESBs (Enhanced Smart Betas) which are distilled from hundreds of factors via Machine Learning Ensemble Methods. The index is rebalanced and reconstituted weekly.

Performance of $1,000 invested

Performance Data

					Annualized		
	3 Month	6 Month	YTD	1 Year	3 Year	5 Year	ITD
Total Return	8.3%	19.7%	20.9%	28.9%	19.7%	29.6%	21.6%
Excess Return	7.4%	17.6%	17.6%	24.6%	14.8%	25.1%	18.6%
Volatility					9.1%	11.2%	12.3%
Sharpe Ratio					2.15	2.64	1.75

Top Long Constituents

Ticker	Company Name	Weight
INTA	INTAPP INC	1.63%
TMUS	T-MOBILE US INC	1.61%
VLO	VALERO ENERGY CORP.	1.57%
HSY	HERSHEY CO. (THE)	1.56%
T	AT&T INC	1.55%

Top Short Constituents

Ticker	Company Name	Weight
CWST	CASELLA WASTE SYSTEMS, INC.	1.57%
NBR	NABORS INDUSTRIES, LTD.	1.56%
IFF	INTERNATIONAL FLAVORS & FRAGRANCES INC.	1.56%
DE	DEERE & COMPANY	1.56%
CCEP	COCA-COLA EUROPACIFIC PARTNERS PLC	1.55%

VettaFi is a differentiated index provider, helping asset managers across the globe build and grow their product suites. With an industry-leading index platform, it partners with issuers to develop innovative investment solutions and bring them to market. Beyond that, its modern distribution solutions help clients scale products and achieve success.

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