

# QLBO / QMIT LBO Top 100

Index fact sheet as of December 31, 2024

## QLBO Facts

### Ticker

Excess Return: QLBOE  
Total Return: QLBOT

### Index Launch

January 01, 2019

### Base Value

1,000 on December 31, 2018

### Reconstitution Dates

Weekly at the Friday market close

### Rebalancing Dates

Daily to target weights

### Index Rules

Available at [vettafi.com](http://vettafi.com)

## Long Portfolio Characteristics

Number of Companies: 100

Company Size by Market Capitalization (millions):

Average: \$2,813  
Median: \$1,468  
Largest: \$14,887  
Smallest: \$285

## Short Portfolio Characteristics

Number of Companies: 1

Company Size by Market Capitalization (millions):

Average: \$12,740  
Median: \$12,740  
Largest: \$12,740  
Smallest: \$12,740

The QMIT LBO Top 100 Index (QLBO) tracks the alpha of an equally weighted market neutral portfolio whose active holdings are the top 100 machine learning based leveraged buyout (LBO) candidates predicted by QMIT's ML/AI market model. The index is rebalanced daily and reconstituted weekly.

## Performance of \$1,000 invested



## Performance Data

	3 Month	6 Month	YTD	1 Year	Annualized		
					3 Year	5 Year	ITD
Total Return	-2.4%	-7.3%	-5.0%	-5.0%	9.8%	11.4%	11.5%
Excess Return	-3.3%	-9.3%	-9.1%	-9.1%	6.4%	9.6%	9.7%
Volatility					8.9%	9.5%	9.4%
Sharpe Ratio					1.11	1.21	1.22

## Top Long Constituents

Ticker	Company Name	Weight
SCSC	SCANSOURCE INC.	1.00%
LE	LANDS END INC.	1.00%
TK	TEEKAY CORPORATION LTD.	1.00%

## Top Short Constituents

Ticker	Company Name	Weight
IWN	RUS 2000 VAL ETF	100.00%

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