QLBO / QMIT LBO Top 100
Index fact sheet as of October 31, 2024

QLBO Facts

Ticker
Price 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

Long Portfolio Characteristics

Number of Companies: 100

Company Size by Market Capitalization (millions):

Average:	$2,985
Median:	$1,461
Largest:	$19,591
Smallest:	$262

Short Portfolio Characteristics

Number of Companies: 1

Company Size by Market Capitalization (millions):

Average:	$12,335
Median:	$12,335
Largest:	$12,335
Smallest:	$12,335

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	Annualized 5 Year	Annualized ITD
Total Return	-7.7%	-9.6%	-5.4%	-4.1%	10.5%	12.3%	11.8%
Price Return	-8.7%	-11.6%	-8.9%	-8.4%	7.3%	10.5%	10.0%
Volatility					8.8%	9.5%	9.4%
Sharpe Ratio					1.19	1.27	1.23

Top Long Constituents

Ticker	Company Name	Weight
LE	LANDS END INC.	1.00%
GES	GUESS INC	1.00%
MG	MISTRAS GROUP INC	1.00%

Top Short Constituents

Ticker	Company Name	Weight
IWN	RUS 2000 VAL ETF	100.00%

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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 QMIT LBO Top 100. Performance is provided on a total-return basis. Volatility and Sharpe ratio comparisons are based on daily returns. Historical performance illustrations in the indices may be based on a back-test calculation. Past performance of an index is not a guarantee of future results. VettaFi shall have no liability for any errors or omissions in calculating the Index. For further disclaimers, please see https://www.quantzqmit.com/disclaimers.

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