QMN Facts

Ticker Excess Return: QMNE Total Return: QMNT

> Index Launch April 15, 2025

Base Value 1,000 on March 03, 2025

Index Rules
Available at vettafi.com

Long Portfolio Characteristics

Number of Companies: 206

Company Size by Market Capitalization (millions):

Average: \$52,042
Median: \$9,749
Largest: \$3,850,009
Smallest: \$464

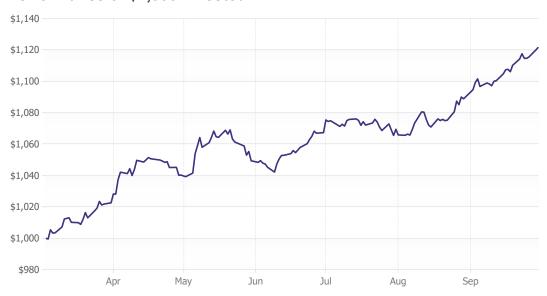
Short Portfolio Characteristics

Number of Companies: 157

Company Size by Market Capitalization (millions):

Average: \$31,080 Median: \$10,174 Largest: \$262,837 Smallest: \$373 Qualis Capital Market Neutral Basket

Performance of \$1,000 invested



Performance Data

	3 Month	6 Month	ITD
Total Return	5.1%	9.7%	12.2%
Excess Return	4.1%	7.6%	9.7%

Top Long Constituents

Ticker	Company Name	Weight
CRUS	CIRRUS LOGIC, INC.	2.21%
AMAT	APPLIED MATERIALS INC.	1.66%
ONTO	ONTO INNOVATION INC.	1.63%
LRCX	LAM RESEARCH CORPORATION	1.49%
CCS	CENTURY COMMUNITIES INC	1.43%

Top Short Constituents

Ticker	Company Name	Weight
HTZ	HERTZ GLOBAL HOLDINGS INC.	1.40%
AMBA	AMBARELLA INC	1.30%
SHOO	MADDEN(STEVEN)LTD.	1.29%
INTC	INTEL CORPORATION	1.25%
TER	TERADYNE INC.	1.24%

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