

# QMN / Qualis Capital Market Neutral Basket

Index fact sheet as of September 30, 2025

## 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](https://vettafi.com)

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%

## 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

## 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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