Index fact sheet as of October 31, 2024

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 Daily to target weights

Index Rules Available at vettafi.com

Long Portfolio Characteristics

Number of Companies: 71

Company Size by Market Capitalization (millions):

\$24,969
\$3,768
\$658,735
\$423

Short Portfolio Characteristics

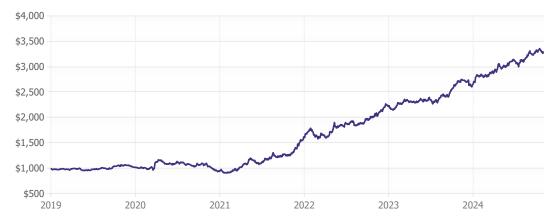
Number of Companies: 78

Company Size by Market Capitalization (millions):

Average:	\$15,076
Median:	\$3,504
Largest:	\$185,326
Smallest:	\$320

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 daily 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	6.4%	10.6%	25.1%	22.0%	37.5%	25.3%	22.7%
Excess Return	5.1%	7.9%	20.0%	16.1%	32.9%	22.7%	20.2%
Volatility					12.5%	14.0%	13.3%
Sharpe Ratio					2.61	1.68	1.60

Top Long Constituents

Ticker	Company Name	Weight
PX	P10 INC	1.50%
VMEO	VIMEO INC	1.50%
HSTM	HEALTHSTREAM INC.	1.50%

Top Short Constituents

Ticker	Company Name	Weight
LQDA	LIQUIDIA CORPORATION	1.50%
BMRC	BANK OF MARIN BANCORP.	1.50%
SOUN	SOUNDHOUND AI INC	1.50%

VettaFi, a data, analytics, and thought leadership company, is transforming financial services from an industry to a community one relationship at a time. In addition to providing interactive online tools and research, VettaFi offers asset managers an array of indexing and digital distribution solutions to innovate and scale their businesses. With billions in assets benchmarked to its indices and more than 200 customers globally asset managers look to VettaFi for benchmarks and best-in-class index solutions.

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 Market Neutral Index. 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.quantzgmit.com/disclaimers.

