

From: Esma Gregor <esma.gregor@quantzcap.com>
Sent: Wednesday, June 16, 2021 5:58 PM
To: Milind Sharma
Subject: QMIT/ QuantZ will be presenting at the BattleFin FAANG stocks panel for their "TECH.M.E." event on June 24th at 10:50AM ET

Hello Milind,

Please join us for QuantZ's panel on FAANG stocks at BattleFin's "TECH.M.E." event.

Our CEO, Milind Sharma, will discuss the extraordinary confluence of factors (not seen since the bursting of the Nasdaq bubble) that have led to stellar returns for our MFM (smart beta) based hedge fund signals in 2021. In particular, he will dissect high conviction shorts which chipped in with the double alpha from mid-Feb to mid-May resulting from the drawdown episode in Cathy Wood's ARKK related names. As a corollary to that he will present a Long/ Short pairs trade which is currently topical.



QMIT
Milind Sharma
CEO, Quantz/QMIT

Panel Topic: [BattleFin QMIT Webinar - FAANG Stocks](#)

Panel Date & Time: Thursday, June 24, 10:50AM - 11:20AM ET (New York)

Registration: <https://web.battlefin.com/virtual/june-2021#register>

QMIT is a signal provider spun out of QuantZ's award winning statistical arbitrage hedge fund which provides highly customized ML enhanced signals to democratize access to hedge fund alphas. Combining machine learning with a spanning set of equity smart betas & alternative data allows investors to express any linear view on equities. Milind has 25 years of market experience running prop desks as well as hedge funds & mutual funds at Merrill Lynch (now BlackRock), RBC & Deutsche Bank before starting QMIT. His funds have won many awards over the years (Morningstar, Lipper, BattleFin etc) and his publications have appeared in Risk, JoIM, Wiley, Elsevier etc. His educational background includes Oxford, Vassar, Carnegie Mellon & Wharton. He has also lectured, presented and/ or taught Capstone courses at Columbia, Carnegie Mellon, Courant, Georgia Tech, Johns Hopkins, NYU Tandon, UCSD, UCLA etc.

NB combos below are as of 2021-05-28

	DTD Long	DTD Short	DTD Spread	MTD Long	MTD Short	MTD Spread	YTD Long	YTD Short	YTD Spread
Fabulous Fourteen	-0.57%	-0.43%	-0.14%	4.01%	-4.22%	7.52%	38.1%	-6.03%	42.76%
Sizzling Seven	-0.47%	-0.2%	-0.27%	4.65%	-5.47%	9.73%	32.4%	-5.33%	35.33%
Famous Five	-0.25%	-0.26%	0.01%	3.72%	-4.8%	7.88%	30.12%	-1.51%	27.65%
Enterprise Eighteen	-0.4%	-0.43%	0.03%	4.33%	-4.25%	7.88%	36.81%	-1.65%	34.46%
Value Momentum Composite	-0.57%	-0.56%	-0.01%	6.26%	-2.96%	8.62%	47.5%	-1.59%	46.64%
Value Composite	-0.16%	-0.82%	0.66%	8.45%	-3.29%	10.87%	48.93%	-5.05%	46.89%
Quality Value Composite	-0.43%	-0.54%	0.11%	4.36%	-5.12%	8.53%	37.36%	2.91%	24.22%
Quality Momentum Composite	-0.43%	-0.31%	-0.12%	2.61%	-1.81%	3.87%	31.19%	7.5%	20.23%
Quality Composite	-0.26%	-0.25%	-0.01%	3.0%	-2.88%	4.83%	24.55%	8.03%	8.86%
Growth+Mom Composite	-0.09%	-0.2%	0.11%	4.29%	0.89%	3.29%	31.04%	16.69%	12.4%

Best Regards,

Dr. Esma Gregor
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[QMIT website](#)

Winner at Battle of the Quants & BattleFin Elite

PRESERVE YOUR ALPHA - PLEASE DO NOT FORWARD!

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