

TRQM / Thematic Rotation Quality Momentum Index

Index fact sheet as of July 31, 2026

TRQM Facts

Ticker

Price Return: TRQM
Total Return: TRQMG
Net Total Return: TRQMN

Index Launch

June 27, 2025

Base Value

1,000 on December 21, 2018

Index Currency

USD

Rebalancing Dates

Every 3rd Friday of March, June,
September, December

Index Rules

Available at vettafi.com

Portfolio Characteristics

Number of Companies: 192

Company Size by Market
Capitalization (millions):

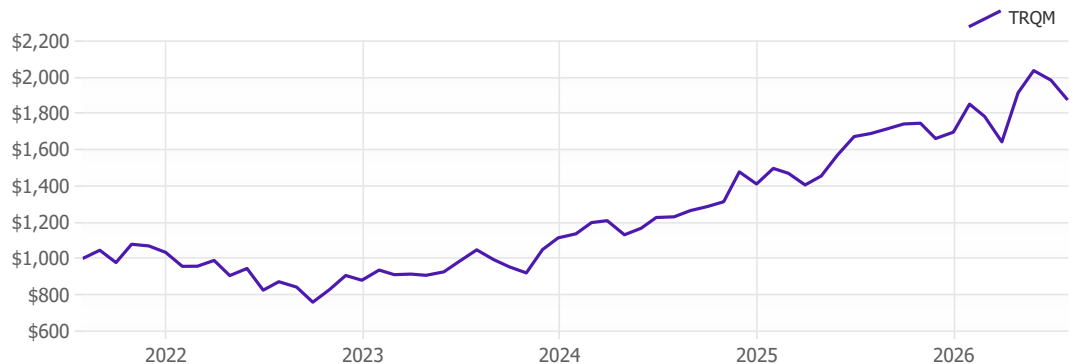
Average: \$136,941
Median: \$18,332
Largest: \$4,858,150
Smallest: \$153

Performance Data

3 Month: -2.1%
6 Month: 1.2%
YTD: 10.4%
1 Year: 10.9%
Annualized 3 Year: 21.4%
Annualized 5 Year: 13.4%
Standard Deviation: 21.0%
Sharpe Ratio: 0.56

The VettaFi Thematic Rotation Quality Momentum Index is composed of VettaFi's top themes measured by quality and momentum scores. The top themes are selected quarterly from VettaFi's theme universe are equal weighted to form the index.

Performance of \$1,000 invested



Top Constituents

Company Name	Sector	Ticker	Index Weight
KLA Corp.	Semiconductors	KLAC	4.4%
Microsoft Corp.	E-Sports & Interactive Gaming	MSFT	4.1%
Contemporary Amperex Technology Co Ltd.	Battery Tech & Storage	300750 CH	3.3%
BHP Group Ltd.	Battery Minerals & Raw Materials	BHP AU	2.4%
Tencent Holdings Ltd.	E-Sports & Interactive Gaming	700 HK	2.3%
Meta Platforms Inc	E-Sports & Interactive Gaming	META	2.2%
Bloom Energy Corporation	Battery Tech & Storage	BE	1.6%
Freeport-McMoRan Inc.	Battery Minerals & Raw Materials	FCX	1.6%
Sea Ltd.	E-Sports & Interactive Gaming	SE	1.4%
Sony Group Corp.	E-Sports & Interactive Gaming	6758 JP	1.3%
Total:			24.5%

Country Weightings



United States	44.9%	China	12.4%
Japan	12.2%	United Kingdom	4.9%
Australia	4.8%	Taiwan	3.6%
Canada	2.7%	Others	14.5%

Sector Weightings



E-Sports & Interactive Gaming	17.8%
Natural Resources	15.3%
Robotic Technologies & Computation	14.4%
Battery Minerals & Raw Materials	14.2%
Software-As-A-Service	13.1%
Battery Tech & Storage	12.8%
Semiconductors	12.3%

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 Thematic Rotation Quality Momentum Index. Performance is provided on a total-return basis. Correlation is based on monthly data over the trailing 60 month period. Percentage of positive months, standard deviation, value of \$1,000, and Sharpe ratio comparisons are based on monthly data over the trailing 60 month period. The Thematic Rotation Quality Momentum Index is the exclusive property of VettaFi, which shall have no liability for any errors or omissions in calculating the Index.