TRQM / Thematic Rotation Quality Momentum Index

Index fact sheet as of October 30, 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: 186

Company Size by Market Capitalization (millions):

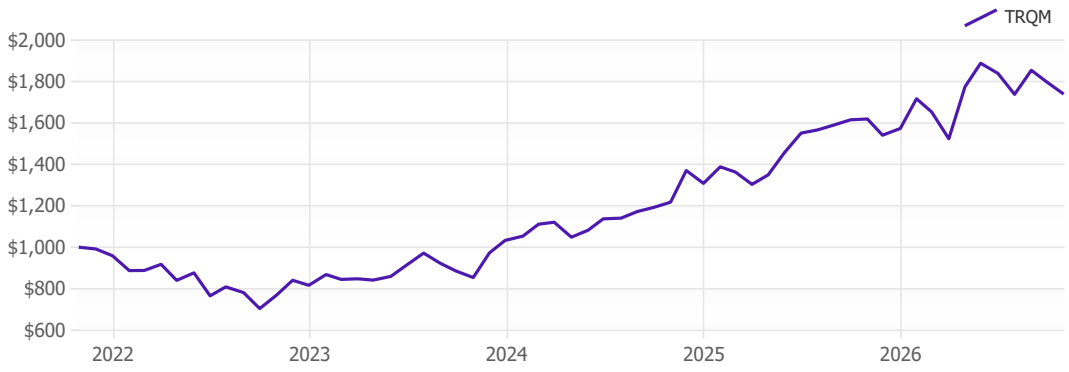
Average:	$154,815
Median:	$19,598
Largest:	$4,931,824
Smallest:	$427

Performance Data

3 Month:	0.1%
6 Month:	-2.0%
YTD:	10.5%
1 Year:	7.4%
Annualized 3 Year:	26.8%
Annualized 5 Year:	11.7%
Standard Deviation:	20.6%
Sharpe Ratio:	0.49

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.

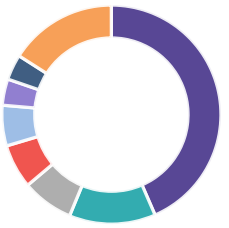
Performance of $1,000 invested



Top Constituents

Company Name	Sector	Ticker	Index Weight
Microsoft Corp.	E-Sports & Interactive Gaming	MSFT	2.3%
ONEOK Inc.	Midstream Energy	OKE	2.2%
Kinder Morgan Inc.	Midstream Energy	KMI	2.2%
Williams Companies Inc. (The)	Midstream Energy	WMB	2.2%
Meta Platforms Inc	E-Sports & Interactive Gaming	META	2.0%
Tencent Holdings Ltd.	E-Sports & Interactive Gaming	700 HK	1.9%
Eli Lilly & Co.	GLP-1 Weight Loss Drug Manufacturers	LLY	1.9%
BHP Group Ltd.	Battery Minerals & Raw Materials	BHP AU	1.8%
Cheniere Energy Inc	Midstream Energy	LNG	1.8%
Targa Resources Corp.	Midstream Energy	TRGP	1.6%
		Total:	**19.8%**

Country Weightings



United States	43.5%	Japan	12.8%
Canada	7.6%	China	6.5%
United Kingdom	6.0%	Australia	3.9%
Taiwan	3.8%	Others	16.0%

Sector Weightings

Midstream Energy	17.5%
GLP-1 Weight Loss Drug Manufacturers	15.3%
E-Sports & Interactive Gaming	14.5%
Robotic Technologies & Computation	13.6%
Semiconductors	13.6%
Natural Resources	13.5%
Battery Minerals & Raw Materials	11.9%

VettaFi is a differentiated index provider, helping asset managers across the globe build and grow their product suites. With an industry-leading index platform, it partners with issuers to develop innovative investment solutions and bring them to market. Beyond that, its modern distribution solutions help clients scale products and achieve success.

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.