TRQMS / Thematic Rotation Quality Momentum Screened Index

Index fact sheet as of June 30, 2026

TRQMS Facts

Ticker
Price Return: TRQMS
Total Return: TRQMST
Net Total Return: TRQMSN

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: 171

Company Size by Market Capitalization (millions):

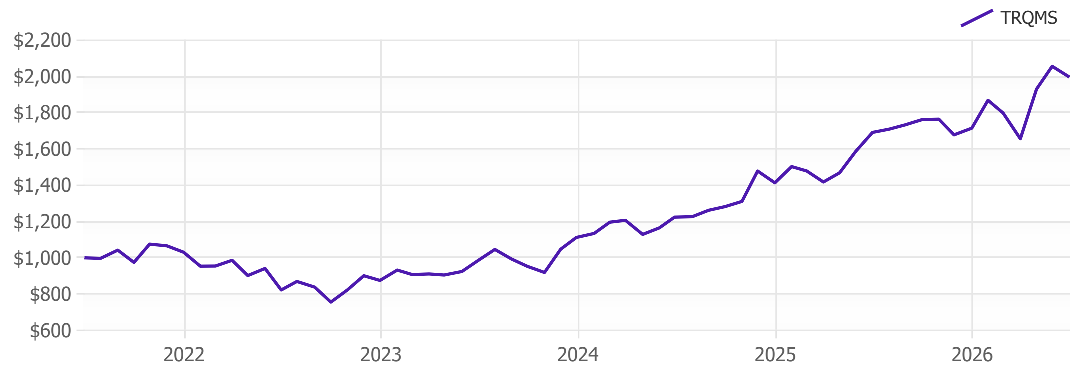
Average:	$158,174
Median:	$21,484
Largest:	$4,842,178
Smallest:	$144

Performance Data

3 Month:	20.5%
6 Month:	16.4%
YTD:	16.4%
1 Year:	18.0%
Annualized 3 Year:	26.5%
Annualized 5 Year:	14.8%
Standard Deviation:	20.9%
Sharpe Ratio:	0.63

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.

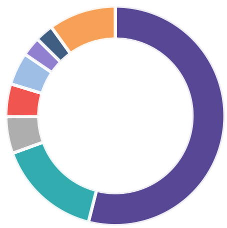
Performance of $1,000 invested



Top Constituents

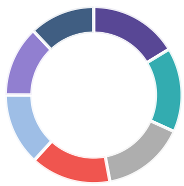
Company Name	Sector	Ticker	Index Weight
KLA Corp.	Semiconductors	KLAC	6.8%
Bloom Energy Corporation	Battery Tech & Storage	BE	6.1%
Microsoft Corp.	E-Sports & Interactive Gaming	MSFT	3.2%
Resonac Holdings Corp.	Battery Tech & Storage	4004 JP	2.7%
BHP Group Ltd.	Battery Minerals & Raw Materials	BHP AU	2.3%
Meta Platforms Inc	E-Sports & Interactive Gaming	META	2.2%
Tencent Holdings Ltd.	E-Sports & Interactive Gaming	700 HK	2.0%
EnerSys	Battery Tech & Storage	ENS	1.9%
Albemarle Corp	Battery Tech & Storage	ALB	1.9%
Freeport-McMoRan Inc.	Battery Minerals & Raw Materials	FCX	1.6%
		Total:	**30.6%**

Country Weightings



United States	54.0%	Japan	15.5%
China	5.4%	Australia	4.8%
United Kingdom	4.8%	Germany	2.8%
Canada	2.7%	Others	10.0%

Sector Weightings



Semiconductors	16.3%
Robotic Technologies & Computation	15.4%
E-Sports & Interactive Gaming	15.3%
Battery Tech & Storage	14.8%
Battery Minerals & Raw Materials	13.2%
Natural Resources	12.9%
Software-As-A-Service	12.0%

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.