

# TRQM / Thematic Rotation Quality Momentum Index

Index fact sheet as of May 30, 2025

## 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

### Rebalancing Dates

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

### Index Rules

Available at [vettafi.com](https://vettafi.com)

## Portfolio Characteristics

Number of Companies: 139

Company Size by Market  
Capitalization (millions):

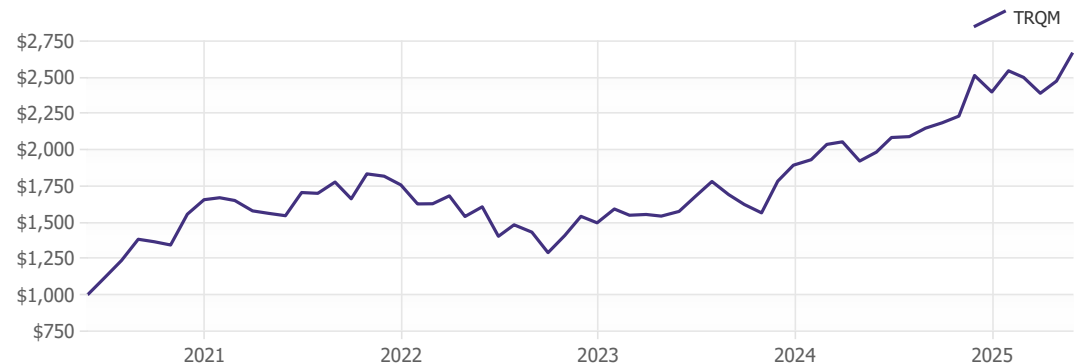
Average: \$62,978  
Median: \$14,832  
Largest: \$2,172,640  
Smallest: \$12

## Performance Data

3 Month: 6.8%  
6 Month: 6.3%  
YTD: 11.3%  
1 Year: 34.5%  
Annualized 3 Year: 18.4%  
Annualized 5 Year: 21.7%  
Standard Deviation: 21.6%  
Sharpe Ratio: 0.93

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.

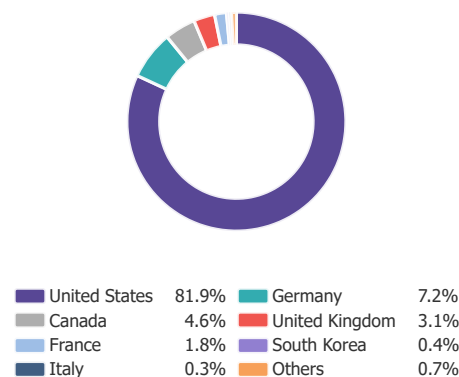
## Performance of \$1,000 invested



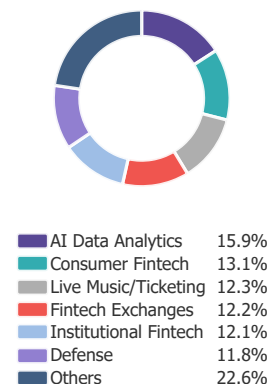
## Top 10 Constituents

| Company Name                        | Sector                | Ticker | Index Weight |
|-------------------------------------|-----------------------|--------|--------------|
| American Express Company            | Consumer Fintech      | AXP    | 5.8%         |
| Palantir Technologies Inc           | AI Data Analytics     | PLTR   | 5.7%         |
| Live Nation Entertainment Inc.      | Live Music/Ticketing  | LYV    | 4.9%         |
| The Charles Schwab Corporation      | Consumer Fintech      | SCHW   | 4.2%         |
| CTS Eventim AG & Co. KGaA           | Live Music/Ticketing  | EVD GR | 4.2%         |
| Meta Platforms Inc                  | AI Data Analytics     | META   | 4.2%         |
| LPL Financial Holdings Inc.         | Institutional Fintech | LPLA   | 3.7%         |
| Broadridge Financial Solutions Inc. | Institutional Fintech | BR     | 3.6%         |
| CME Group Inc.                      | Fintech Exchanges     | CME    | 2.6%         |
| Intercontinental Exchange Inc       | Fintech Exchanges     | ICE    | 2.5%         |
| Total:                              |                       |        | 41.4%        |

## Country Weightings



## Sector Weightings



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.