FLMO / Motley Fool Momentum Index

Index fact sheet as of October 30, 2026

FLMO Facts

Ticker
Price Return: FLMO
Total Return: FLMOT

Index Launch
November 18, 2025

Base Value
1,000 on January 02, 2015

Index Currency
USD

Rebalancing Dates
Specified Week and Day

Index Rules
Available at vettafi.com

Portfolio Characteristics

Number of Companies: 100

Company Size by Market Capitalization (millions):

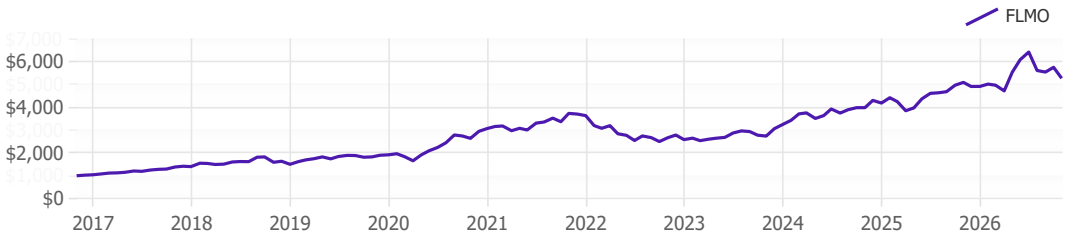
Average:	$147,692
Median:	$24,771
Largest:	$4,931,824
Smallest:	$593

Performance Data

3 Month:	-6.1%
6 Month:	-4.9%
YTD:	7.2%
1 Year:	3.5%
Annualized 3 Year:	24.4%
Annualized 5 Year:	7.1%
Annualized 10 Year:	18.1%
Standard Deviation:	20.6%
Sharpe Ratio:	0.84

A proprietary, rules-based index drawing from The Motley Fool's analyst/newsletter "recommendation universe." Securities are ranked by an equal-weighted Momentum Composite made of three normalized sub-scores: Core Momentum (an exponentially-weighted relative-strength measure), Factor Momentum (stocks with peak risk-adjusted momentum in model-attributed factor returns after volatility scaling), and Adjusted Price-to-Low (52-week price-to-low multiplied by a 52-week price-on-time goodness-of-fit, with sign). Constituents are weighted by blending their market caps and composite scores. The index is rebalanced quarterly.

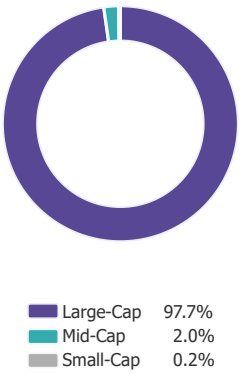
Performance of $1,000 invested



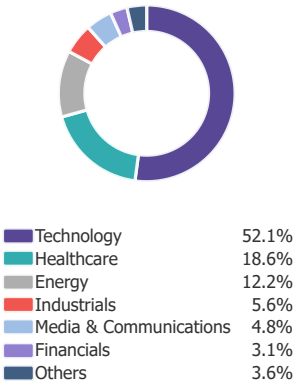
Top Constituents

Company Name	Sector	Ticker	Index Weight
Exxonmobil Holdings Corp.	Energy	XOM	6.1%
Chevron Corp.	Energy	CVX	6.0%
Palo Alto Networks Inc	Technology	PANW	5.1%
Crowdstrike Holdings Inc	Technology	CRWD	5.0%
Cisco Systems Inc.	Technology	CSCO	4.9%
NVIDIA Corp.	Technology	NVDA	4.7%
Micron Technology Inc.	Technology	MU	4.4%
Advanced Micro Devices Inc.	Technology	AMD	4.2%
Alphabet Inc.	Media & Communications	GOOG	4.1%
Lam Research Corporation	Technology	LRCX	4.1%
		Total:	**48.5%**

Market Capitalization



Sector Weightings



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.

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