FLMO / Motley Fool Momentum Index

Index fact sheet as of June 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: 102

Company Size by Market Capitalization (millions):

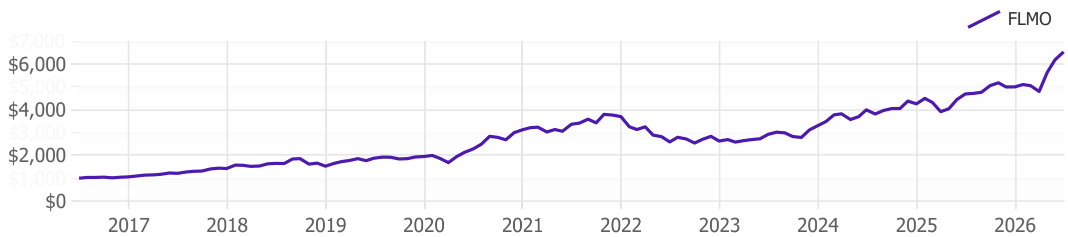
Average:	$178,226
Median:	$23,305
Largest:	$4,862,187
Smallest:	$434

Performance Data

3 Month:	36.1%
6 Month:	30.7%
YTD:	30.7%
1 Year:	39.3%
Annualized 3 Year:	30.7%
Annualized 5 Year:	14.2%
Annualized 10 Year:	20.6%
Standard Deviation:	19.9%
Sharpe Ratio:	0.98

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.

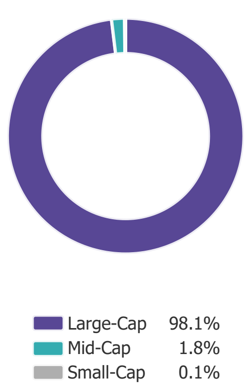
Performance of $1,000 invested



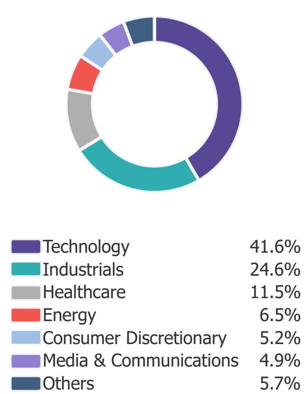
Top Constituents

Company Name	Sector	Ticker	Index Weight
Intel Corporation	Technology	INTC	10.8%
Advanced Micro Devices Inc.	Technology	AMD	10.2%
Lam Research Corporation	Technology	LRCX	6.6%
Corning Incorporated	Industrials	GLW	5.9%
Eli Lilly & Co.	Healthcare	LLY	4.7%
Alphabet Inc.	Media & Communications	GOOG	4.2%
Broadcom Inc	Technology	AVGO	4.2%
NVIDIA Corp.	Technology	NVDA	4.1%
Tesla Inc	Consumer Discretionary	TSLA	3.9%
RTX Corp.	Industrials	RTX	3.5%
		Total:	**58.0%**

Market Capitalization



Sector Weightings



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