

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):

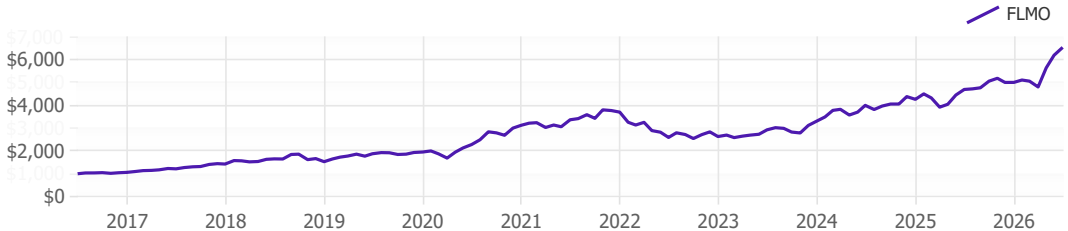
Average: \$178,226  
Median: \$23,305  
Largest: \$4,862,187  
Smallest: \$434

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

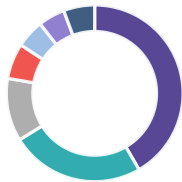
| Company Name                | Sector                 | Ticker | Index Weight |
|-----------------------------|------------------------|--------|--------------|
| Intel Corporation           | Technology             | INTC   | 10.8%        |
| Advanced Micro Devices Inc. | Technology             | AMD    | 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



Large-Cap 98.1%  
Mid-Cap 1.8%  
Small-Cap 0.1%

Sector Weightings



Technology 41.6%  
Industrials 24.6%  
Healthcare 11.5%  
Energy 6.5%  
Consumer Discretionary 5.2%  
Media & Communications 4.9%  
Others 5.7%

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