FLVALUE / Motley Fool Value Index

Index fact sheet as of June 30, 2026

FLVALUE Facts

Ticker
Price Return: FLVALUE
Total Return: FLVALUET

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: 101

Company Size by Market Capitalization (millions):

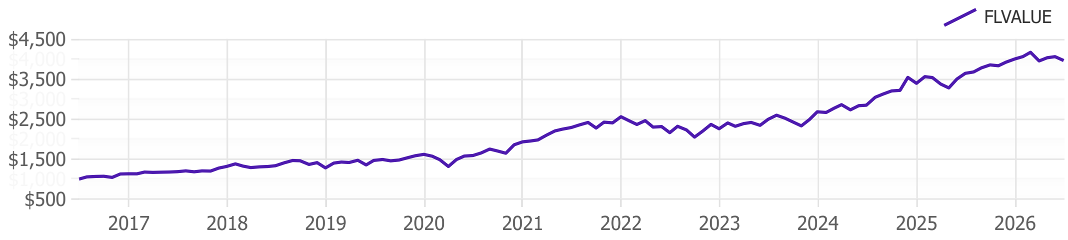
Average:	$31,339
Median:	$9,443
Largest:	$569,680
Smallest:	$434

Performance Data

3 Month:	0.3%
6 Month:	-1.0%
YTD:	-1.0%
1 Year:	8.8%
Annualized 3 Year:	16.7%
Annualized 5 Year:	11.6%
Annualized 10 Year:	14.8%
Standard Deviation:	15.7%
Sharpe Ratio:	0.87

A proprietary, rules-based index drawing from The Motley Fool's analyst/newsletter "recommendation universe." Securities are ranked by an equal-weighted Value Composite made of three normalized sub-scores: Adjusted Book-to-Price (traditional B/P with treatments for goodwill, fixed capital, and intangible assets), Gross Profits-to-Enterprise Value (a top-line measure of earnings yield), and Total Shareholder Yield (a comprehensive return-of-capital metric that includes dividends, net buybacks and debt repayment). Constituents are weighted by blending their market caps and composite scores. The index is rebalanced quarterly.

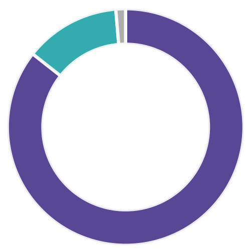
Performance of $1,000 invested



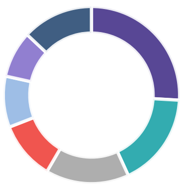
Top Constituents

Company Name	Sector	Ticker	Index Weight
CVS Health Corp	Consumer Discretionary	CVS	7.0%
Bristol-Myers Squibb Company	Healthcare	BMY	4.9%
Walt Disney Company	Media & Communications	DIS	4.8%
Exxon Mobil Corp.	Energy	XOM	4.1%
Booking Holdings Inc	Consumer Discretionary	BKNG	3.9%
Chevron Corp.	Energy	CVX	3.9%
T-Mobile US Inc	Media & Communications	TMUS	3.9%
Salesforce Inc.	Technology	CRM	3.9%
Adobe Inc	Technology	ADBE	3.8%
FedEx Corporation	Industrials	FDX	3.7%
		Total:	**44.0%**

Market Capitalization



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 Motley Fool Value Index. Performance is provided on a total-return basis. Correlation is based on monthly data over the trailing 120 month period. Percentage of positive months, standard deviation, value of $1,000, and Sharpe ratio comparisons are based on monthly data over the trailing 120 month period. The Motley Fool Value Index is the exclusive property of VettaFi, which shall have no liability for any errors or omissions in calculating the Index.