

# FLMO / Motley Fool Momentum Index

Index fact sheet as of October 31, 2025

## FLMO Facts

### Ticker

Price Return: FLMO  
Total Return: FLMOT

### Base Value

1,000 on January 02, 2015

### Index Currency

USD

### Rebalancing Dates

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

### Index Rules

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

## Portfolio Characteristics

Number of Companies: 100

Company Size by Market Capitalization (millions):

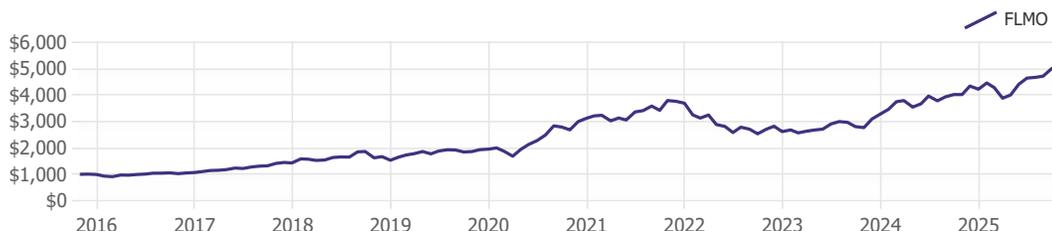
Average: \$200,681  
Median: \$22,672  
Largest: \$4,920,507  
Smallest: \$479

## Performance Data

3 Month: 9.8%  
6 Month: 28.0%  
YTD: 21.4%  
1 Year: 27.5%  
Annualized 3 Year: 23.8%  
Annualized 5 Year: 13.8%  
Annualized 10 Year: 17.7%  
Standard Deviation: 19.1%  
Sharpe Ratio: 0.89

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.

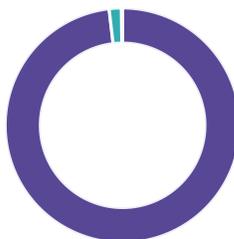
## Performance of \$1,000 invested



## Top Constituents

Company Name	Sector	Ticker	Index Weight
Alphabet Inc.	Media & Communications	GOOG	5.2%
NVIDIA Corp.	Technology	NVDA	5.2%
Broadcom Inc	Technology	AVGO	5.1%
Microsoft Corp.	Technology	MSFT	4.7%
JPMorgan Chase & Co.	Financials	JPM	4.7%
Applovin Corp.	Technology	APP	4.7%
Walmart Inc	Consumer Discretionary	WMT	4.6%
Netflix Inc.	Media & Communications	NFLX	4.3%
Meta Platforms Inc	Media & Communications	META	4.0%
Goldman Sachs Group Inc.	Financials	GS	3.8%
<b>Total:</b>			<b>46.3%</b>

## Market Capitalization



Large-Cap 98.2%  
Mid-Cap 1.7%  
Small-Cap 0.1%

## Sector Weightings



Technology 38.2%  
Media & Communications 20.0%  
Consumer Discretionary 13.5%  
Financials 13.3%  
Industrials 7.7%  
Healthcare 4.4%  
Others 2.9%

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