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Foundry Energy Earnings Yield Factor ETF (FEPE)

Fact Sheet · November 2026 · Dated 2026-11-13
ETF Foundry Research (hypothetical) · Listing: Not listed (hypothetical) · CUSIP: Not applicable (hypothetical model portfolio)

Investment Objective

The Fund seeks long-term capital appreciation by tracking a rules-based Earnings Yield factor model, before the placeholder expense ratio and trading costs.

Key Facts

Item	Value
Ticker (pseudo)	FEPE
CUSIP	Not applicable (hypothetical model portfolio)
Listing exchange	Not listed (hypothetical)
Underlying model	Earnings Yield factor (Energy only)
Placeholder expense ratio	0.45%
Placeholder inception date	2022-02-13
Number of holdings (long leg)	22
Weighting	Cap-weighted
Rebalance frequency	Monthly
Holdings as of	November 2026

Performance

The following performance is HYPOTHETICAL and BACKTESTED — it was calculated by applying the model to historical data with the benefit of hindsight, is gross of the placeholder expense ratio and trading costs, and does not represent the results of any actual account. Past (hypothetical) performance does not guarantee or predict future results.

Hypothetical Calendar-Year Total Returns (long-short backtest)

Year	Hypothetical Total Return
2017	-5.53%
2018	14.96%
2019	-17.76%
2020	57.64%
2021	-16.93%
2022	8.11%

Year	Hypothetical Total Return
2023	29.48%
2024	-38.10%
2025	-0.14%
2026	36.85%

Average Annual Total Returns (hypothetical, as of the most recent sample month)

Period	Hypothetical Avg. Annual Total Return
1 Year	40.93%
3 Years	-6.08%
5 Years	4.06%
10 Years	3.66%
Since Model Inception (full sample)	2.51%

Top 10 Holdings (of 22)

#	Ticker	Company	Sector	Weight	Market Value
1	MPC	MARATHON PETROLEUM CORP	Energy	20.75%	$20,751,365
2	VLO	VALERO ENERGY CORP	Energy	19.30%	$19,303,351
3	PSX	PHILLIPS 66	Energy	18.93%	$18,931,601
4	OXY	OCCIDENTAL PETROLEUM CORP	Energy	10.78%	$10,779,600
5	VG	VENTURE GLOBAL INC	Energy	6.16%	$6,162,735
6	EXE	EXPAND ENERGY CORP	Energy	3.74%	$3,743,367
7	DINO	HF SINCLAIR CORP	Energy	3.23%	$3,231,559
8	PAA	PLAINS ALL AMERICAN PIPELINE LP	Energy	3.18%	$3,176,991
9	APA	APA CORP	Energy	2.95%	$2,954,011
10	AR	ANTERO RESOURCES CORP	Energy	2.19%	$2,194,764

Sector Allocation

Sector	Weight	# Holdings
Energy	100.00%	22

Portfolio Characteristics (hypothetical)

Characteristic	Value
Sharpe ratio (full sample)	0.22
Annualized volatility	21.36%

Characteristic	Value
Maximum drawdown	-69.75%
Average monthly turnover	16.98%
Out-of-sample Sharpe (2019-26)	0.25

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HYPOTHETICAL MODEL