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Foundry Energy 52-Week High Factor ETF (FHIE)

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 52-Week High factor model, before the placeholder expense ratio and trading costs.

Key Facts

Item	Value
Ticker (pseudo)	FHIE
CUSIP	Not applicable (hypothetical model portfolio)
Listing exchange	Not listed (hypothetical)
Underlying model	52-Week High factor (Energy only)
Placeholder expense ratio	0.45%
Placeholder inception date	2020-08-21
Number of holdings (long leg)	28
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	35.00%
2018	8.77%
2019	14.59%
2020	-54.65%
2021	-17.51%
2022	-19.95%

Year	Hypothetical Total Return
2023	-10.10%
2024	54.74%
2025	10.29%
2026	6.14%

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

Period	Hypothetical Avg. Annual Total Return
1 Year	7.99%
3 Years	20.83%
5 Years	5.38%
10 Years	-2.55%
Since Model Inception (full sample)	-7.02%

Top 10 Holdings (of 28)

#	Ticker	Company	Sector	Weight	Market Value
1	CVX	CHEVRON CORP	Energy	31.10%	$31,096,592
2	MPC	MARATHON PETROLEUM CORP	Energy	8.22%	$8,220,754
3	VLO	VALERO ENERGY CORP	Energy	7.65%	$7,647,116
4	PSX	PHILLIPS 66	Energy	7.50%	$7,499,846
5	WMB	WILLIAMS COMPANIES INC	Energy	6.35%	$6,348,782
6	EOG	EOG RESOURCES INC	Energy	5.90%	$5,900,666
7	EPD	ENTERPRISE PRODUCTS PARTNERS LP	Energy	5.90%	$5,898,508
8	KMI	KINDER MORGAN INC	Energy	5.21%	$5,214,897
9	TRGP	TARGA RESOURCES CORP	Energy	4.65%	$4,649,098
10	LNG	CHENIERE ENERGY INC	Energy	4.62%	$4,621,645

Sector Allocation

Sector	Weight	# Holdings
Energy	100.00%	28

Portfolio Characteristics (hypothetical)

Characteristic	Value
Sharpe ratio (full sample)	-0.08
Annualized volatility	29.88%

Characteristic	Value
Maximum drawdown	-93.70%
Average monthly turnover	42.72%
Out-of-sample Sharpe (2019-26)	-0.03

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HYPOTHETICAL MODEL