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Foundry Technology 12-Month Momentum Factor ETF (FMOT)

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 12-Month Momentum factor model, before the placeholder expense ratio and trading costs.

Key Facts

Item	Value
Ticker (pseudo)	FMOT
CUSIP	Not applicable (hypothetical model portfolio)
Listing exchange	Not listed (hypothetical)
Underlying model	12-Month Momentum factor (Technology only)
Placeholder expense ratio	0.45%
Placeholder inception date	2020-09-14
Number of holdings (long leg)	77
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	10.02%
2018	5.39%
2019	-15.49%
2020	24.47%
2021	-3.43%

Year	Hypothetical Total Return
2022	28.57%
2023	-15.60%
2024	57.79%
2025	-1.50%
2026	42.48%

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

Period	Hypothetical Avg. Annual Total Return
1 Year	32.32%
3 Years	23.84%
5 Years	17.72%
10 Years	10.95%
Since Model Inception (full sample)	5.11%

Top 10 Holdings (of 77)

#	Ticker	Company	Sector	Weight	Market Value
1	AMD	ADVANCED MICRO DEVICES INC	Technology	22.35%	$22,352,821
2	MU	MICRON TECHNOLOGY INC	Technology	21.04%	$21,035,566
3	INTC	INTEL CORP	Technology	7.57%	$7,574,283
4	TXN	TEXAS INSTRUMENTS INC	Technology	6.65%	$6,648,842
5	PANW	PALO ALTO NETWORKS INC	Technology	6.15%	$6,145,897
6	DELL	DELL TECHNOLOGIES INC	Technology	5.50%	$5,495,268
7	CRWD	CROWDSTRIKE HOLDINGS INC	Technology	5.48%	$5,480,769
8	MRVL	MARVELL TECHNOLOGY INC	Technology	3.36%	$3,357,923
9	SNDK	SANDISK CORP	Technology	3.11%	$3,106,076
10	STX	SEAGATE TECHNOLOGY HOLDINGS PLC	Technology	2.91%	$2,914,024

Sector Allocation

Sector	Weight	# Holdings
Technology	100.00%	77

Portfolio Characteristics (hypothetical)

Characteristic	Value
Sharpe ratio (full sample)	0.32

Characteristic	Value
Annualized volatility	30.46%
Maximum drawdown	-56.14%
Average monthly turnover	25.35%
Out-of-sample Sharpe (2019-26)	0.48

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HYPOTHETICAL MODEL