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Foundry 6-Month Momentum Factor ETF (FMOM)

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

Key Facts

Item	Value
Ticker (pseudo)	FMOM
CUSIP	Not applicable (hypothetical model portfolio)
Listing exchange	Not listed (hypothetical)
Underlying model	6-Month Momentum factor (All stocks)
Placeholder expense ratio	0.29%
Placeholder inception date	2019-07-17
Number of holdings (long leg)	299
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	19.60%
2018	18.98%
2019	-17.71%
2020	48.46%
2021	7.49%
2022	34.44%

Year	Hypothetical Total Return
2023	-22.01%
2024	56.51%
2025	-3.15%
2026	-8.59%

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

Period	Hypothetical Avg. Annual Total Return
1 Year	-13.68%
3 Years	7.35%
5 Years	6.75%
10 Years	10.45%
Since Model Inception (full sample)	8.56%

Top 10 Holdings (of 299)

#	Ticker	Company	Sector	Weight	Market Value
1	LLY	ELI LILLY & CO	Healthcare	24.36%	$24,364,023
2	MU	MICRON TECHNOLOGY INC	Technology	16.39%	$16,392,124
3	PANW	PALO ALTO NETWORKS INC	Technology	4.79%	$4,789,237
4	DELL	DELL TECHNOLOGIES INC	Technology	4.28%	$4,282,229
5	CRWD	CROWDSTRIKE HOLDINGS INC	Technology	4.27%	$4,270,930
6	ACN	ACCENTURE PLC	Technology	3.03%	$3,034,327
7	MPC	MARATHON PETROLEUM CORP	Energy	2.04%	$2,039,761
8	SNOW	SNOWFLAKE INC	Technology	1.91%	$1,912,193
9	VLO	VALERO ENERGY CORP	Energy	1.90%	$1,897,429
10	PSX	PHILLIPS 66	Energy	1.86%	$1,860,887

Sector Allocation

Sector	Weight	# Holdings
Technology	49.16%	79
Healthcare	39.17%	110
Energy	6.67%	14
Consumer Cyclical	2.60%	36
Financial Services	0.79%	16
Industrials	0.66%	21

Sector	Weight	# Holdings
Communication Services	0.36%	10
Basic Materials	0.21%	3
Consumer Defensive	0.20%	5
Real Estate	0.17%	5

Portfolio Characteristics (hypothetical)

Characteristic	Value
Sharpe ratio (full sample)	0.43
Annualized volatility	30.16%
Maximum drawdown	-63.14%
Average monthly turnover	37.15%
Out-of-sample Sharpe (2019-26)	0.42

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