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Foundry Consumer Cyclical 6-Month Momentum Factor ETF (FMOC)

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)	FMOC
CUSIP	Not applicable (hypothetical model portfolio)
Listing exchange	Not listed (hypothetical)
Underlying model	6-Month Momentum factor (Consumer Cyclical only)
Placeholder expense ratio	0.45%
Placeholder inception date	2020-03-27
Number of holdings (long leg)	60
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	6.49%
2018	17.87%
2019	-24.90%
2020	61.07%

Year	Hypothetical Total Return
2021	-18.33%
2022	17.85%
2023	-52.43%
2024	21.66%
2025	-26.02%
2026	0.24%

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

Period	Hypothetical Avg. Annual Total Return
1 Year	2.10%
3 Years	-6.09%
5 Years	-13.91%
10 Years	-4.84%
Since Model Inception (full sample)	-0.22%

Top 10 Holdings (of 60)

#	Ticker	Company	Sector	Weight	Market Value
1	SN	SHARKNINJA INC	Consumer Cyclical	11.61%	$11,613,214
2	WSM	WILLIAMS SONOMA INC	Consumer Cyclical	11.04%	$11,040,121
3	BBY	BEST BUY CO INC	Consumer Cyclical	8.12%	$8,119,400
4	AMCR	AMCOR PLC	Consumer Cyclical	7.58%	$7,581,349
5	W	WAYFAIR INC	Consumer Cyclical	5.71%	$5,711,048
6	CART	INSTACART (MAPLEBEAR INC)	Consumer Cyclical	5.18%	$5,180,634
7	LTH	LIFE TIME GROUP HOLDINGS INC	Consumer Cyclical	3.83%	$3,829,254
8	MHK	MOHAWK INDUSTRIES INC	Consumer Cyclical	3.19%	$3,191,432
9	VSXY	VICTORIA'S SECRET & CO	Consumer Cyclical	3.12%	$3,124,419
10	EAT	BRINKER INTERNATIONAL INC	Consumer Cyclical	3.07%	$3,073,354

Sector Allocation

Sector	Weight	# Holdings
Consumer Cyclical	100.00%	60

Portfolio Characteristics (hypothetical)

Characteristic	Value
Sharpe ratio (full sample)	0.13
Annualized volatility	25.15%
Maximum drawdown	-69.85%
Average monthly turnover	33.14%
Out-of-sample Sharpe (2019-26)	-0.15

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HYPOTHETICAL MODEL