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Foundry Financial Services 6-Month Momentum Factor ETF (FMOF)

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)	FMOF
CUSIP	Not applicable (hypothetical model portfolio)
Listing exchange	Not listed (hypothetical)
Underlying model	6-Month Momentum factor (Financial Services only)
Placeholder expense ratio	0.45%
Placeholder inception date	2022-12-20
Number of holdings (long leg)	158
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	-4.87%
2018	5.89%
2019	-3.03%
2020	8.23%

Year	Hypothetical Total Return
2021	10.02%
2022	-14.76%
2023	-12.76%
2024	-2.40%
2025	-9.64%
2026	-2.30%

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

Period	Hypothetical Avg. Annual Total Return
1 Year	0.78%
3 Years	-8.45%
5 Years	-9.73%
10 Years	-2.87%
Since Model Inception (full sample)	-2.06%

Top 10 Holdings (of 158)

#	Ticker	Company	Sector	Weight	Market Value
1	V	VISA INC	Financial Services	33.06%	$33,055,765
2	MA	MASTERCARD INC	Financial Services	24.00%	$23,996,591
3	MRSH	MARSH & MCLENNAN COMPANIES INC	Financial Services	4.13%	$4,128,318
4	TRV	TRAVELERS COMPANIES INC	Financial Services	3.49%	$3,487,674
5	HOOD	ROBINHOOD MARKETS INC	Financial Services	3.09%	$3,091,960
6	AJG	ARTHUR J GALLAGHER & CO	Financial Services	3.00%	$3,000,773
7	ALL	ALLSTATE CORP	Financial Services	2.79%	$2,785,414
8	MET	METLIFE INC	Financial Services	2.70%	$2,702,142
9	NDAQ	NASDAQ INC	Financial Services	2.55%	$2,545,014
10	PRU	PRUDENTIAL FINANCIAL INC	Financial Services	1.77%	$1,772,178

Sector Allocation

Sector	Weight	# Holdings
Financial Services	100.00%	158

Portfolio Characteristics (hypothetical)

Characteristic	Value
Sharpe ratio (full sample)	-0.01
Annualized volatility	19.59%
Maximum drawdown	-81.37%
Average monthly turnover	34.47%
Out-of-sample Sharpe (2019-26)	-0.11

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HYPOTHETICAL MODEL