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Foundry Technology 6-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 6-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	6-Month Momentum factor (Technology only)
Placeholder expense ratio	0.45%
Placeholder inception date	2019-09-15
Number of holdings (long leg)	78
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	3.39%
2018	-12.06%
2019	2.27%
2020	10.67%
2021	-13.88%
2022	6.57%

Year	Hypothetical Total Return
2023	17.54%
2024	58.36%
2025	10.12%
2026	-16.97%

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

Period	Hypothetical Avg. Annual Total Return
1 Year	-14.96%
3 Years	9.00%
5 Years	10.93%
10 Years	4.90%
Since Model Inception (full sample)	4.58%

Top 10 Holdings (of 78)

#	Ticker	Company	Sector	Weight	Market Value
1	MU	MICRON TECHNOLOGY INC	Technology	35.54%	$35,539,415
2	PANW	PALO ALTO NETWORKS INC	Technology	10.38%	$10,383,443
3	DELL	DELL TECHNOLOGIES INC	Technology	9.28%	$9,284,211
4	CRWD	CROWDSTRIKE HOLDINGS INC	Technology	9.26%	$9,259,713
5	SNOW	SNOWFLAKE INC	Technology	4.15%	$4,145,786
6	FTNT	FORTINET INC	Technology	3.74%	$3,744,231
7	DDOG	DATADOG INC	Technology	2.62%	$2,620,013
8	HPE	HEWLETT PACKARD ENTERPRISE CO	Technology	2.62%	$2,619,529
9	WDAY	WORKDAY INC	Technology	1.81%	$1,807,480
10	TEAM	ATLASSIAN CORP	Technology	1.51%	$1,508,904

Sector Allocation

Sector	Weight	# Holdings
Technology	100.00%	78

Portfolio Characteristics (hypothetical)

Characteristic	Value
Sharpe ratio (full sample)	0.30
Annualized volatility	30.31%

Characteristic	Value
Maximum drawdown	-65.98%
Average monthly turnover	33.47%
Out-of-sample Sharpe (2019-26)	0.39

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HYPOTHETICAL MODEL