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Foundry Energy ShareIss1Y Factor ETF (FSHE)

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 ShareIss1Y factor model, before the placeholder expense ratio and trading costs.

Key Facts

Item	Value
Ticker (pseudo)	FSHE
CUSIP	Not applicable (hypothetical model portfolio)
Listing exchange	Not listed (hypothetical)
Underlying model	ShareIss1Y factor (Energy only)
Placeholder expense ratio	0.45%
Placeholder inception date	2019-03-06
Number of holdings (long leg)	27
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	33.10%
2018	2.18%
2019	21.84%
2020	-6.24%
2021	-17.71%
2022	-15.64%

Year	Hypothetical Total Return
2023	-2.54%
2024	-7.38%
2025	-0.51%
2026	16.75%

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

Period	Hypothetical Avg. Annual Total Return
1 Year	14.41%
3 Years	1.71%
5 Years	-2.11%
10 Years	1.81%
Since Model Inception (full sample)	0.16%

Top 10 Holdings (of 27)

#	Ticker	Company	Sector	Weight	Market Value
1	XOM	EXXONMOBIL HOLDINGS CORP	Energy	34.25%	$34,252,445
2	CVX	CHEVRON CORP	Energy	21.03%	$21,030,051
3	COP	CONOCOPHILLIPS	Energy	8.19%	$8,189,968
4	MPC	MARATHON PETROLEUM CORP	Energy	5.56%	$5,559,544
5	VLO	VALERO ENERGY CORP	Energy	5.17%	$5,171,603
6	PSX	PHILLIPS 66	Energy	5.07%	$5,072,007
7	EOG	EOG RESOURCES INC	Energy	3.99%	$3,990,511
8	SLB	SLB LIMITED	Energy	3.72%	$3,716,430
9	LNG	CHENIERE ENERGY INC	Energy	3.13%	$3,125,533
10	FANG	DIAMONDBACK ENERGY INC	Energy	2.52%	$2,515,600

Sector Allocation

Sector	Weight	# Holdings
Energy	100.00%	27

Portfolio Characteristics (hypothetical)

Characteristic	Value
Sharpe ratio (full sample)	0.09
Annualized volatility	15.79%

Characteristic	Value
Maximum drawdown	-54.17%
Average monthly turnover	9.50%
Out-of-sample Sharpe (2019-26)	-0.10

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HYPOTHETICAL MODEL