DRAFT — HYPOTHETICAL MODEL PORTFOLIO — NOT A REGISTERED FUND, NOT AN OFFER TO SELL SECURITIES, NOT INVESTMENT ADVICE.

Foundry 6-Month Momentum Factor ETF (FMOM)

Fact Sheet · July 2026 · Dated 2026-09-12
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)	307
Weighting	Cap-weighted
Rebalance frequency	Monthly
Holdings as of	July 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	19.29%
2018	19.11%
2019	-18.43%
2020	49.44%
2021	7.70%
2022	30.72%

Year	Hypothetical Total Return
2023	-22.21%
2024	57.36%
2025	-2.47%
2026	24.91%

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

Period	Hypothetical Avg. Annual Total Return
1 Year	22.65%
3 Years	25.21%
5 Years	18.60%
10 Years	14.84%
Since Model Inception (full sample)	9.85%

Top 10 Holdings (of 307)

#	Ticker	Company	Sector	Weight	Market Value
1	MU	MICRON TECHNOLOGY INC	Technology	12.17%	$12,174,508
2	AMD	ADVANCED MICRO DEVICES INC	Technology	10.26%	$10,264,629
3	INTC	INTEL CORP	Technology	6.07%	$6,065,310
4	AMAT	APPLIED MATERIALS INC	Technology	5.34%	$5,339,735
5	CAT	CATERPILLAR INC	Industrials	5.15%	$5,148,775
6	LRCX	LAM RESEARCH CORP	Technology	4.97%	$4,974,998
7	PANW	PALO ALTO NETWORKS INC	Technology	3.71%	$3,711,837
8	GEV	GE VERNOVA INC	Utilities	3.61%	$3,609,476
9	KLAC	KLA CORP	Technology	3.53%	$3,528,812
10	TXN	TEXAS INSTRUMENTS INC	Technology	3.28%	$3,282,153

Sector Allocation

Sector	Weight	# Holdings
Technology	78.09%	117
Industrials	12.35%	50
Utilities	3.61%	1
Healthcare	3.57%	75
Financial Services	0.70%	12
Consumer Cyclical	0.51%	19

Sector	Weight	# Holdings
Basic Materials	0.51%	13
Energy	0.36%	7
Communication Services	0.18%	7
Real Estate	0.06%	3
Consumer Defensive	0.06%	3

Portfolio Characteristics (hypothetical)

Characteristic	Value
Sharpe ratio (full sample)	0.47
Annualized volatility	29.58%
Maximum drawdown	-62.32%
Average monthly turnover	37.16%
Out-of-sample Sharpe (2019-26)	0.57