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Foundry Industrials 6-Month Momentum Factor ETF (FMOI)

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)	FMOI
CUSIP	Not applicable (hypothetical model portfolio)
Listing exchange	Not listed (hypothetical)
Underlying model	6-Month Momentum factor (Industrials only)
Placeholder expense ratio	0.45%
Placeholder inception date	2020-04-18
Number of holdings (long leg)	113
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	42.38%
2018	12.70%
2019	-19.37%
2020	-4.99%
2021	-0.70%
2022	-17.23%

Year	Hypothetical Total Return
2023	-12.61%
2024	11.76%
2025	-7.74%
2026	14.57%

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

Period	Hypothetical Avg. Annual Total Return
1 Year	16.25%
3 Years	4.99%
5 Years	-1.18%
10 Years	-0.83%
Since Model Inception (full sample)	-1.89%

Top 10 Holdings (of 113)

#	Ticker	Company	Sector	Weight	Market Value
1	CAT	CATERPILLAR INC	Industrials	27.37%	\$27,365,763
2	VRT	VERTIV HOLDINGS CO	Industrials	7.51%	\$7,506,206
3	PWR	QUANTA SERVICES INC	Industrials	6.37%	\$6,365,305
4	CMI	CUMMINS INC	Industrials	6.04%	\$6,039,060
5	URI	UNITED RENTALS INC	Industrials	4.42%	\$4,419,046
6	BE	BLOOM ENERGY CORP	Industrials	4.13%	\$4,126,505
7	FIX	COMFORT SYSTEMS USA INC	Industrials	3.98%	\$3,977,147
8	RKLB	ROCKET LAB CORP	Industrials	2.64%	\$2,641,157
9	CRS	CARPENTER TECHNOLOGY CORP	Industrials	1.87%	\$1,870,307
10	JBHT	HUNT J B TRANSPORT SERVICES INC	Industrials	1.85%	\$1,854,556

Sector Allocation

Sector	Weight	# Holdings
Industrials	100.00%	113

Portfolio Characteristics (hypothetical)

Characteristic	Value
Sharpe ratio (full sample)	0.02
Annualized volatility	21.01%

Characteristic	Value
Maximum drawdown	-71.73%
Average monthly turnover	32.88%
Out-of-sample Sharpe (2019-26)	-0.18