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Foundry Financial Services Earnings Yield Factor ETF (FEPF)

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

Key Facts

Item	Value
Ticker (pseudo)	FEPF
CUSIP	Not applicable (hypothetical model portfolio)
Listing exchange	Not listed (hypothetical)
Underlying model	Earnings Yield factor (Financial Services only)
Placeholder expense ratio	0.45%
Placeholder inception date	2020-05-18
Number of holdings (long leg)	128
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	-11.25%
2018	-12.66%
2019	-9.24%
2020	-29.87%
2021	16.00%

Year	Hypothetical Total Return
2022	16.20%
2023	-3.17%
2024	0.64%
2025	22.65%
2026	36.93%

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

Period	Hypothetical Avg. Annual Total Return
1 Year	35.90%
3 Years	22.60%
5 Years	13.78%
10 Years	1.06%
Since Model Inception (full sample)	5.22%

Top 10 Holdings (of 128)

#	Ticker	Company	Sector	Weight	Market Value
1	TRV	TRAVELERS COMPANIES INC	Financial Services	12.85%	$12,845,746
2	ALL	ALLSTATE CORP	Financial Services	10.26%	$10,259,195
3	PYPL	PAYPAL HOLDINGS INC	Financial Services	7.53%	$7,528,547
4	HIG	HARTFORD INSURANCE GROUP INC	Financial Services	5.69%	$5,691,237
5	ACGL	ARCH CAPITAL GROUP LTD	Financial Services	5.53%	$5,528,237
6	SYF	SYNCHRONY FINANCIAL	Financial Services	3.47%	$3,469,147
7	CRBG	COREBRIDGE FINANCIAL INC	Financial Services	2.45%	$2,451,923
8	EG	EVEREST GROUP LTD	Financial Services	2.43%	$2,432,086
9	EQH	EQUITABLE HOLDINGS INC	Financial Services	2.31%	$2,306,303
10	RNR	RENAISSANCERE HOLDINGS LTD	Financial Services	2.23%	$2,227,982

Sector Allocation

Sector	Weight	# Holdings
Financial Services	100.00%	128

Portfolio Characteristics (hypothetical)

Characteristic	Value
Sharpe ratio (full sample)	0.41

Characteristic	Value
Annualized volatility	15.34%
Maximum drawdown	-58.74%
Average monthly turnover	14.59%
Out-of-sample Sharpe (2019-26)	0.33

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HYPOTHETICAL MODEL