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Foundry Consumer Cyclical IntMom Factor ETF (FINC)

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

Key Facts

Item	Value
Ticker (pseudo)	FINC
CUSIP	Not applicable (hypothetical model portfolio)
Listing exchange	Not listed (hypothetical)
Underlying model	IntMom factor (Consumer Cyclical only)
Placeholder expense ratio	0.45%
Placeholder inception date	2022-01-20
Number of holdings (long leg)	60
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	0.42%
2018	12.04%
2019	-4.58%
2020	-7.13%
2021	-25.15%
2022	5.71%

Year	Hypothetical Total Return
2023	-10.48%
2024	-31.01%
2025	-0.79%
2026	8.76%

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

Period	Hypothetical Avg. Annual Total Return
1 Year	4.52%
3 Years	-7.70%
5 Years	-8.40%
10 Years	-6.49%
Since Model Inception (full sample)	-0.50%

Top 10 Holdings (of 60)

#	Ticker	Company	Sector	Weight	Market Value
1	SBUX	STARBUCKS CORP	Consumer Cyclical	26.06%	$26,062,075
2	ROST	ROSS STORES INC	Consumer Cyclical	16.15%	$16,153,314
3	EBAY	EBAY INC	Consumer Cyclical	11.24%	$11,241,359
4	CASY	CASEYS GENERAL STORES INC	Consumer Cyclical	5.57%	$5,566,638
5	TPR	TAPESTRY INC	Consumer Cyclical	5.56%	$5,555,299
6	BALL	BALL CORP	Consumer Cyclical	3.60%	$3,601,118
7	BURL	BURLINGTON STORES INC	Consumer Cyclical	3.37%	$3,372,163
8	FIVE	FIVE BELOW INC	Consumer Cyclical	2.90%	$2,900,248
9	ALSN	ALLISON TRANSMISSION HOLDINGS INC	Consumer Cyclical	2.20%	$2,199,633
10	BWA	BORGWARNER INC	Consumer Cyclical	2.18%	$2,182,454

Sector Allocation

Sector	Weight	# Holdings
Consumer Cyclical	100.00%	60

Portfolio Characteristics (hypothetical)

Characteristic	Value
Sharpe ratio (full sample)	0.10
Annualized volatility	23.00%

Characteristic	Value
Maximum drawdown	-73.74%
Average monthly turnover	35.41%
Out-of-sample Sharpe (2019-26)	-0.12

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HYPOTHETICAL MODEL