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Foundry Financial Services IntMom Factor ETF (FINF)

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)	FINF
CUSIP	Not applicable (hypothetical model portfolio)
Listing exchange	Not listed (hypothetical)
Underlying model	IntMom factor (Financial Services only)
Placeholder expense ratio	0.45%
Placeholder inception date	2021-11-18
Number of holdings (long leg)	137
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	-0.03%
2018	13.48%
2019	6.84%
2020	-24.71%
2021	-23.87%
2022	12.87%

Year	Hypothetical Total Return
2023	-17.98%
2024	9.54%
2025	1.46%
2026	5.81%

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

Period	Hypothetical Avg. Annual Total Return
1 Year	3.26%
3 Years	0.16%
5 Years	1.07%
10 Years	-2.96%
Since Model Inception (full sample)	3.46%

Top 10 Holdings (of 137)

#	Ticker	Company	Sector	Weight	Market Value
1	C	CITIGROUP INC	Financial Services	19.46%	$19,464,028
2	BNY	BANK OF NEW YORK MELLON CORP	Financial Services	9.75%	$9,745,270
3	USB	US BANCORP	Financial Services	8.93%	$8,931,305
4	PNC	PNC FINANCIAL SERVICES GROUP INC	Financial Services	8.69%	$8,688,906
5	FITB	FIFTH THIRD BANCORP	Financial Services	4.62%	$4,616,748
6	STT	STATE STREET CORP	Financial Services	4.48%	$4,479,638
7	IBKR	INTERACTIVE BROKERS GROUP INC	Financial Services	3.49%	$3,492,990
8	NTRS	NORTHERN TRUST CORP	Financial Services	3.05%	$3,050,173
9	CFG	CITIZENS FINANCIAL GROUP INC	Financial Services	2.58%	$2,577,166
10	PFG	PRINCIPAL FINANCIAL GROUP INC	Financial Services	2.27%	$2,274,151

Sector Allocation

Sector	Weight	# Holdings
Financial Services	100.00%	137

Portfolio Characteristics (hypothetical)

Characteristic	Value
Sharpe ratio (full sample)	0.29
Annualized volatility	15.73%

Characteristic	Value
Maximum drawdown	-61.24%
Average monthly turnover	37.44%
Out-of-sample Sharpe (2019-26)	-0.25

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HYPOTHETICAL MODEL