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Foundry Financial Services 12-Month Momentum Factor ETF (FMOF)

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 12-Month Momentum factor model, before the placeholder expense ratio and trading costs.

Key Facts

Item	Value
Ticker (pseudo)	FMOF
CUSIP	Not applicable (hypothetical model portfolio)
Listing exchange	Not listed (hypothetical)
Underlying model	12-Month Momentum factor (Financial Services only)
Placeholder expense ratio	0.45%
Placeholder inception date	2019-10-16
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	-7.78%
2018	5.96%
2019	1.92%
2020	-2.84%

Year	Hypothetical Total Return
2021	-13.17%
2022	24.01%
2023	-21.09%
2024	2.93%
2025	-9.40%
2026	7.98%

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

Period	Hypothetical Avg. Annual Total Return
1 Year	8.57%
3 Years	-4.36%
5 Years	-1.89%
10 Years	-2.26%
Since Model Inception (full sample)	2.16%

Top 10 Holdings (of 137)

#	Ticker	Company	Sector	Weight	Market Value
1	BNY	BANK OF NEW YORK MELLON CORP	Financial Services	15.87%	$15,870,307
2	TRV	TRAVELERS COMPANIES INC	Financial Services	12.75%	$12,754,987
3	MET	METLIFE INC	Financial Services	9.88%	$9,882,169
4	STT	STATE STREET CORP	Financial Services	7.30%	$7,295,153
5	NTRS	NORTHERN TRUST CORP	Financial Services	4.97%	$4,967,249
6	PFG	PRINCIPAL FINANCIAL GROUP INC	Financial Services	3.70%	$3,703,486
7	BEN	FRANKLIN TEMPLETON INC	Financial Services	2.83%	$2,829,473
8	RGA	REINSURANCE GROUP OF AMERICA INC	Financial Services	2.75%	$2,748,695
9	EG	EVEREST GROUP LTD	Financial Services	2.41%	$2,414,902
10	FRHC	FREEDOM HOLDING CORP	Financial Services	1.56%	$1,555,831

Sector Allocation

Sector	Weight	# Holdings
Financial Services	100.00%	137

Portfolio Characteristics (hypothetical)

Characteristic	Value
Sharpe ratio (full sample)	0.21
Annualized volatility	20.35%
Maximum drawdown	-75.51%
Average monthly turnover	26.33%
Out-of-sample Sharpe (2019-26)	-0.01

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HYPOTHETICAL MODEL