

DRAFT — HYPOTHETICAL MODEL PORTFOLIO — NOT A REGISTERED FUND, NOT AN OFFER TO SELL SECURITIES, NOT INVESTMENT ADVICE.

Foundry Financial Services IntMom Factor ETF (FINF)

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 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)	108
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	-1.13%
2018	9.45%
2019	7.05%
2020	-21.92%
2021	-25.61%
2022	20.98%

Year	Hypothetical Total Return
2023	-20.22%
2024	15.23%
2025	-2.47%
2026	23.48%

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

Period	Hypothetical Avg. Annual Total Return
1 Year	20.91%
3 Years	6.66%
5 Years	5.71%
10 Years	-3.45%
Since Model Inception (full sample)	4.60%

Top 10 Holdings (of 108)

#	Ticker	Company	Sector	Weight	Market Value
1	BAC	BANK OF AMERICA CORP	Financial Services	20.12%	\$20,123,030
2	MS	MORGAN STANLEY	Financial Services	15.73%	\$15,730,885
3	GS	GOLDMAN SACHS GROUP INC	Financial Services	14.54%	\$14,543,468
4	AXP	AMERICAN EXPRESS CO	Financial Services	11.22%	\$11,221,328
5	C	CITIGROUP INC	Financial Services	10.21%	\$10,210,970
6	CB	CHUBB LTD	Financial Services	6.32%	\$6,321,364
7	USB	US BANCORP	Financial Services	4.54%	\$4,536,030
8	RKT	ROCKET COMPANIES INC	Financial Services	1.90%	\$1,903,965
9	CFG	CITIZENS FINANCIAL GROUP INC	Financial Services	1.42%	\$1,416,750
10	KEY	KEYCORP	Financial Services	1.18%	\$1,181,697

Sector Allocation

Sector	Weight	# Holdings
Financial Services	100.00%	108

Portfolio Characteristics (hypothetical)

Characteristic	Value
Sharpe ratio (full sample)	0.36
Annualized volatility	16.16%

Characteristic	Value
Maximum drawdown	-62.66%
Average monthly turnover	37.33%
Out-of-sample Sharpe (2019-26)	-0.06