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Foundry Technology Book Leverage Factor ETF (FBOT)

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

Key Facts

Item	Value
Ticker (pseudo)	FBOT
CUSIP	Not applicable (hypothetical model portfolio)
Listing exchange	Not listed (hypothetical)
Underlying model	Book Leverage factor (Technology only)
Placeholder expense ratio	0.45%
Placeholder inception date	2020-07-22
Number of holdings (long leg)	75
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	7.03%
2018	-15.99%
2019	3.71%
2020	-13.63%
2021	-17.03%
2022	-26.85%

Year	Hypothetical Total Return
2023	6.55%
2024	-8.87%
2025	32.87%
2026	2.46%

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

Period	Hypothetical Avg. Annual Total Return
1 Year	9.31%
3 Years	11.09%
5 Years	-2.12%
10 Years	-4.33%
Since Model Inception (full sample)	-2.09%

Top 10 Holdings (of 75)

#	Ticker	Company	Sector	Weight	Market Value
1	AMD	ADVANCED MICRO DEVICES INC	Technology	51.06%	$51,061,336
2	PLTR	PALANTIR TECHNOLOGIES INC	Technology	21.99%	$21,990,740
3	MPWR	MONOLITHIC POWER SYSTEMS INC	Technology	3.75%	$3,754,656
4	GRMN	GARMIN LTD	Technology	2.93%	$2,933,302
5	ALAB	ASTERA LABS INC	Technology	2.12%	$2,117,767
6	OKTA	OKTA INC	Technology	1.70%	$1,697,454
7	ZM	ZOOM COMMUNICATIONS INC	Technology	1.52%	$1,516,362
8	MDB	MONGODB INC	Technology	1.46%	$1,455,941
9	CRDO	CREDO TECHNOLOGY GROUP HOLDING LTD	Technology	1.40%	$1,397,759
10	CBRS	CEREBRAS SYSTEMS INC	Technology	1.24%	$1,235,220

Sector Allocation

Sector	Weight	# Holdings
Technology	100.00%	75

Portfolio Characteristics (hypothetical)

Characteristic	Value
Sharpe ratio (full sample)	-0.00

Characteristic	Value
Annualized volatility	20.59%
Maximum drawdown	-86.93%
Average monthly turnover	7.31%
Out-of-sample Sharpe (2019-26)	-0.08

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HYPOTHETICAL MODEL