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# Foundry IntMom Industry-Neutral Factor ETF

*Fact Sheet*

| TICKER | ISSUER | LISTING | CUSIP |
|---|---|---|---|
| FINR | ETF Foundry Research (hypothetical) | Not listed (hypothetical) | Not applicable (hypothetical model portfolio) |

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

## 01 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.

## 02 Key Facts

| ITEM | VALUE |
|---|---|
| Ticker (pseudo) | FINR |
| CUSIP | Not applicable (hypothetical model portfolio) |
| Listing exchange | Not listed (hypothetical) |
| Underlying model | IntMom factor (Industry-relative (FF48)) |
| Placeholder expense ratio | 0.35% |
| Placeholder inception date | 2022-05-12 |
| Number of holdings (long leg) | 284 |
| Weighting | Cap-weighted |
| Rebalance frequency | Monthly |
| Holdings as of | November 2026 |

## 03 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.

## 04 Hypothetical Calendar-Year Total Returns (long-short backtest)

| YEAR | HYPOTHETICAL TOTAL RETURN |
|---|---|
| 2017 | 9.19% |
| 2018 | 9.46% |
| 2019 | -9.32% |
| 2020 | -9.30% |
| 2021 | -27.42% |
| 2022 | 17.82% |
| 2023 | -28.63% |
| 2024 | 53.14% |
| 2025 | -4.57% |
| 2026 | 5.13% |

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

| PERIOD | HYPOTHETICAL AVG. ANNUAL TOTAL RETURN |
|---|---|
| 1 Year | -1.42% |
| 3 Years | 15.01% |
| 5 Years | 4.76% |
| 10 Years | -0.73% |
| Since Model Inception (full sample) | 2.25% |

## 06 Top 10 Holdings (of 284)

| # | TICKER | COMPANY | SECTOR | WEIGHT | MARKET VALUE |
|---|---|---|---|---|---|
| 1 | MU | MICRON TECHNOLOGY INC | Technology | 18.71% | $18,705,607 |
| 2 | INTC | INTEL CORP | Technology | 6.74% | $6,735,334 |
| 3 | LRCX | LAM RESEARCH CORP | Technology | 6.05% | $6,046,913 |
| 4 | DELL | DELL TECHNOLOGIES INC | Technology | 4.89% | $4,886,597 |
| 5 | GEV | GE VERNOVA INC | Utilities | 4.49% | $4,485,740 |
| 6 | KLAC | KLA CORP | Technology | 4.24% | $4,243,900 |
| 7 | SNDK | SANDISK CORP | Technology | 2.76% | $2,762,038 |
| 8 | MO | ALTRIA GROUP INC | Consumer Defensive | 2.68% | $2,683,859 |
| 9 | STX | SEAGATE TECHNOLOGY HOLDINGS PLC | Technology | 2.59% | $2,591,258 |
| 10 | WDC | WESTERN DIGITAL CORP | Technology | 2.41% | $2,412,152 |

## 07 Sector Allocation

| SECTOR | WEIGHT | # HOLDINGS |
|---|---|---|
| Technology | 61.38% | 70 |
| Industrials | 12.85% | 66 |
| Consumer Defensive | 5.17% | 12 |
| Utilities | 4.53% | 2 |
| Energy | 4.01% | 23 |
| Consumer Cyclical | 3.29% | 27 |
| Real Estate | 2.96% | 4 |
| Healthcare | 2.29% | 29 |
| Basic Materials | 1.57% | 15 |
| Financial Services | 1.34% | 23 |
| Communication Services | 0.61% | 13 |

## 08 Portfolio Characteristics (hypothetical)

| CHARACTERISTIC | VALUE |
|---|---|
| Sharpe ratio (full sample) | 0.21 |
| Annualized volatility | 19.30% |
| Maximum drawdown | -58.47% |
| Average monthly turnover | 40.47% |
| Out-of-sample Sharpe (2019-26) | -0.05 |