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

Foundry IntMom Factor ETF (FINT)

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)	FINT
CUSIP	Not applicable (hypothetical model portfolio)
Listing exchange	Not listed (hypothetical)
Underlying model	IntMom factor (All stocks)
Placeholder expense ratio	0.29%
Placeholder inception date	2021-11-26
Number of holdings (long leg)	285
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	-2.93%
2018	5.07%
2019	-1.01%
2020	-22.85%
2021	-26.23%
2022	73.81%

Year	Hypothetical Total Return
2023	-28.85%
2024	10.87%
2025	-17.90%
2026	18.44%

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

Period	Hypothetical Avg. Annual Total Return
1 Year	10.29%
3 Years	-0.24%
5 Years	5.79%
10 Years	-2.59%
Since Model Inception (full sample)	1.87%

Top 10 Holdings (of 285)

#	Ticker	Company	Sector	Weight	Market Value
1	AMD	ADVANCED MICRO DEVICES INC	Technology	14.79%	$14,786,065
2	MU	MICRON TECHNOLOGY INC	Technology	13.91%	$13,914,720
3	INTC	INTEL CORP	Technology	5.01%	$5,010,278
4	AMAT	APPLIED MATERIALS INC	Technology	4.66%	$4,656,668
5	LRCX	LAM RESEARCH CORP	Technology	4.50%	$4,498,175
6	TXN	TEXAS INSTRUMENTS INC	Technology	4.40%	$4,398,112
7	CAT	CATERPILLAR INC	Industrials	4.27%	$4,266,227
8	DELL	DELL TECHNOLOGIES INC	Technology	3.64%	$3,635,040
9	GEV	GE VERNOVA INC	Utilities	3.34%	$3,336,850
10	MRVL	MARVELL TECHNOLOGY INC	Technology	2.22%	$2,221,217

Sector Allocation

Sector	Weight	# Holdings
Technology	72.51%	86
Industrials	12.30%	57
Energy	4.30%	32
Healthcare	3.76%	52
Utilities	3.37%	2
Basic Materials	1.89%	19

Sector	Weight	# Holdings
Communication Services	0.70%	8
Consumer Cyclical	0.48%	11
Financial Services	0.40%	11
Consumer Defensive	0.25%	6
Real Estate	0.03%	1

Portfolio Characteristics (hypothetical)

Characteristic	Value
Sharpe ratio (full sample)	0.20
Annualized volatility	23.37%
Maximum drawdown	-60.58%
Average monthly turnover	40.74%
Out-of-sample Sharpe (2019-26)	0.00

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