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

Foundry Technology 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 (Technology only)
Placeholder expense ratio	0.45%
Placeholder inception date	2020-01-10
Number of holdings (long leg)	77
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	-0.33%
2018	-4.15%
2019	-11.76%
2020	-1.97%
2021	17.34%
2022	43.19%

Year	Hypothetical Total Return
2023	-36.92%
2024	61.53%
2025	-29.45%
2026	54.76%

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

Period	Hypothetical Avg. Annual Total Return
1 Year	44.51%
3 Years	16.31%
5 Years	12.16%
10 Years	4.30%
Since Model Inception (full sample)	5.77%

Top 10 Holdings (of 77)

#	Ticker	Company	Sector	Weight	Market Value
1	AMD	ADVANCED MICRO DEVICES INC	Technology	23.29%	$23,288,800
2	MU	MICRON TECHNOLOGY INC	Technology	21.92%	$21,916,387
3	INTC	INTEL CORP	Technology	7.89%	$7,891,441
4	LRCX	LAM RESEARCH CORP	Technology	7.08%	$7,084,854
5	TXN	TEXAS INSTRUMENTS INC	Technology	6.93%	$6,927,249
6	MRVL	MARVELL TECHNOLOGY INC	Technology	3.50%	$3,498,530
7	SNDK	SANDISK CORP	Technology	3.24%	$3,236,137
8	STX	SEAGATE TECHNOLOGY HOLDINGS PLC	Technology	3.04%	$3,036,042
9	WDC	WESTERN DIGITAL CORP	Technology	2.83%	$2,826,193
10	GLW	CORNING INC	Technology	2.50%	$2,497,324

Sector Allocation

Sector	Weight	# Holdings
Technology	100.00%	77

Portfolio Characteristics (hypothetical)

Characteristic	Value
Sharpe ratio (full sample)	0.35
Annualized volatility	24.84%

Characteristic	Value
Maximum drawdown	-58.80%
Average monthly turnover	36.52%
Out-of-sample Sharpe (2019-26)	0.35

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HYPOTHETICAL MODEL