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

Foundry Book Leverage Factor ETF (FBOO)

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

Key Facts

Item	Value
Ticker (pseudo)	FBOO
CUSIP	Not applicable (hypothetical model portfolio)
Listing exchange	Not listed (hypothetical)
Underlying model	Book Leverage factor (All stocks)
Placeholder expense ratio	0.29%
Placeholder inception date	2022-08-17
Number of holdings (long leg)	286
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	6.50%
2018	-3.84%
2019	2.27%
2020	26.44%
2021	-35.56%
2022	-28.63%

Year	Hypothetical Total Return
2023	7.06%
2024	-14.73%
2025	5.26%
2026	6.34%

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

Period	Hypothetical Avg. Annual Total Return
1 Year	9.08%
3 Years	-2.08%
5 Years	-10.96%
10 Years	-6.25%
Since Model Inception (full sample)	-3.06%

Top 10 Holdings (of 286)

#	Ticker	Company	Sector	Weight	Market Value
1	AMD	ADVANCED MICRO DEVICES INC	Technology	30.64%	$30,637,403
2	PLTR	PALANTIR TECHNOLOGIES INC	Technology	12.03%	$12,027,624
3	SNDK	SANDISK CORP	Technology	7.60%	$7,603,955
4	ISRG	INTUITIVE SURGICAL INC	Healthcare	4.64%	$4,636,425
5	MNST	MONSTER BEVERAGE CORP	Consumer Defensive	3.61%	$3,613,932
6	MPWR	MONOLITHIC POWER SYSTEMS INC	Technology	2.44%	$2,442,945
7	ALAB	ASTERA LABS INC	Technology	1.97%	$1,972,397
8	GRMN	GARMIN LTD	Technology	1.82%	$1,824,070
9	RKLB	ROCKET LAB CORP	Industrials	1.48%	$1,483,199
10	CRDO	CREDO TECHNOLOGY GROUP HOLDING LTD	Technology	1.43%	$1,432,421

Sector Allocation

Sector	Weight	# Holdings
Technology	66.65%	67
Healthcare	17.29%	130
Industrials	5.30%	41
Consumer Defensive	3.77%	2
Communication Services	2.80%	3

Sector	Weight	# Holdings
Energy	1.20%	4
Financial Services	1.08%	9
Basic Materials	0.85%	16
Consumer Cyclical	0.69%	7
Utilities	0.30%	3
Unclassified	0.05%	2
Real Estate	0.01%	2

Portfolio Characteristics (hypothetical)

Characteristic	Value
Sharpe ratio (full sample)	-0.01
Annualized volatility	23.63%
Maximum drawdown	-88.26%
Average monthly turnover	8.28%
Out-of-sample Sharpe (2019-26)	-0.25