

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

Foundry Technology IndMom Factor ETF (FINT)

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 IndMom 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	IndMom factor (Technology only)
Placeholder expense ratio	0.45%
Placeholder inception date	2020-06-04
Number of holdings (long leg)	83
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	-5.52%
2018	10.56%
2019	2.51%
2020	-9.35%
2021	-19.12%
2022	22.76%

Year	Hypothetical Total Return
2023	4.60%
2024	-33.32%
2025	-8.81%
2026	22.08%

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

Period	Hypothetical Avg. Annual Total Return
1 Year	15.54%
3 Years	-14.68%
5 Years	-5.77%
10 Years	-2.48%
Since Model Inception (full sample)	-2.06%

Top 10 Holdings (of 83)

#	Ticker	Company	Sector	Weight	Market Value
1	MSFT	MICROSOFT CORP	Technology	63.24%	\$63,238,208
2	ORCL	ORACLE CORP	Technology	7.87%	\$7,870,990
3	PLTR	PALANTIR TECHNOLOGIES INC	Technology	6.86%	\$6,860,116
4	UBER	UBER TECHNOLOGIES INC	Technology	3.19%	\$3,188,416
5	NOW	SERVICENOW INC	Technology	2.30%	\$2,300,864
6	NET	CLOUDFLARE INC	Technology	2.12%	\$2,121,512
7	SNOW	SNOWFLAKE INC	Technology	2.01%	\$2,014,669
8	SNPS	SYNOPSYS INC	Technology	1.59%	\$1,590,554
9	XYZ	BLOCK INC	Technology	1.03%	\$1,028,485
10	WDAY	WORKDAY INC	Technology	0.77%	\$773,020

Sector Allocation

Sector	Weight	# Holdings
Technology	100.00%	83

Portfolio Characteristics (hypothetical)

Characteristic	Value
Sharpe ratio (full sample)	-0.02
Annualized volatility	18.45%

Characteristic	Value
Maximum drawdown	-64.76%
Average monthly turnover	23.66%
Out-of-sample Sharpe (2019-26)	-0.06