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

Foundry IntMom Industry-Neutral Factor ETF (FINR)

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

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)	296
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	10.38%
2018	10.48%
2019	-6.38%
2020	-9.66%
2021	-27.06%
2022	10.65%

Year	Hypothetical Total Return
2023	-22.41%
2024	56.18%
2025	-5.06%
2026	20.17%

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

Period	Hypothetical Avg. Annual Total Return
1 Year	14.85%
3 Years	22.29%
5 Years	6.09%
10 Years	0.50%
Since Model Inception (full sample)	2.88%

Top 10 Holdings (of 296)

#	Ticker	Company	Sector	Weight	Market Value
1	GOOGL	ALPHABET INC	Communication Services	42.23%	$42,231,672
2	TSLA	TESLA INC	Consumer Cyclical	14.38%	$14,377,180
3	MU	MICRON TECHNOLOGY INC	Technology	9.64%	$9,637,508
4	INTC	INTEL CORP	Technology	4.80%	$4,801,383
5	LRCX	LAM RESEARCH CORP	Technology	3.94%	$3,938,277
6	SNDK	SANDISK CORP	Technology	2.02%	$2,016,713
7	STX	SEAGATE TECHNOLOGY HOLDINGS PLC	Technology	1.78%	$1,775,285
8	WDC	WESTERN DIGITAL CORP	Technology	1.65%	$1,653,388
9	APP	APPLOVIN CORP	Technology	1.43%	$1,433,567
10	MNST	MONSTER BEVERAGE CORP	Consumer Defensive	0.96%	$958,483

Sector Allocation

Sector	Weight	# Holdings
Communication Services	44.19%	15
Technology	29.80%	54
Consumer Cyclical	15.85%	28
Healthcare	5.21%	130
Industrials	2.22%	22
Consumer Defensive	1.22%	7

Sector	Weight	# Holdings
Basic Materials	0.84%	18
Financial Services	0.48%	11
Energy	0.15%	8
Utilities	0.03%	1
Real Estate	0.02%	2

Portfolio Characteristics (hypothetical)

Characteristic	Value
Sharpe ratio (full sample)	0.25
Annualized volatility	19.00%
Maximum drawdown	-54.90%
Average monthly turnover	40.68%
Out-of-sample Sharpe (2019-26)	0.06