

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

Foundry IntMom 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 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)	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	-3.16%
2018	5.05%
2019	-1.00%
2020	-22.84%
2021	-27.22%
2022	73.89%

Year	Hypothetical Total Return
2023	-29.04%
2024	7.95%
2025	-18.11%
2026	46.99%

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

Period	Hypothetical Avg. Annual Total Return
1 Year	17.89%
3 Years	7.94%
5 Years	10.14%
10 Years	-2.00%
Since Model Inception (full sample)	2.79%

Top 10 Holdings (of 296)

#	Ticker	Company	Sector	Weight	Market Value
1	GOOGL	ALPHABET INC	Communication Services	49.29%	\$49,287,027
2	MU	MICRON TECHNOLOGY INC	Technology	11.25%	\$11,247,580
3	INTC	INTEL CORP	Technology	5.60%	\$5,603,517
4	LRCX	LAM RESEARCH CORP	Technology	4.60%	\$4,596,218
5	SNDK	SANDISK CORP	Technology	2.35%	\$2,353,632
6	STX	SEAGATE TECHNOLOGY HOLDINGS PLC	Technology	2.07%	\$2,071,869
7	WDC	WESTERN DIGITAL CORP	Technology	1.93%	\$1,929,609
8	APP	APPLOVIN CORP	Technology	1.67%	\$1,673,063
9	SCCO	SOUTHERN COPPER CORP	Basic Materials	1.67%	\$1,671,417
10	NEM	NEWMONT CORP	Basic Materials	1.12%	\$1,123,346

Sector Allocation

Sector	Weight	# Holdings
Communication Services	50.40%	10
Technology	34.02%	47
Healthcare	7.73%	159
Basic Materials	3.83%	24
Industrials	1.78%	18
Consumer Cyclical	1.59%	19

Sector	Weight	# Holdings
Financial Services	0.49%	10
Energy	0.12%	6
Utilities	0.03%	1
Consumer Defensive	0.01%	2

Portfolio Characteristics (hypothetical)

Characteristic	Value
Sharpe ratio (full sample)	0.24
Annualized volatility	23.78%
Maximum drawdown	-63.01%
Average monthly turnover	40.85%
Out-of-sample Sharpe (2019-26)	0.08