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Foundry Technology CBOperProf Factor ETF (FCBT)

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

Key Facts

Item	Value
Ticker (pseudo)	FCBT
CUSIP	Not applicable (hypothetical model portfolio)
Listing exchange	Not listed (hypothetical)
Underlying model	CBOperProf factor (Technology only)
Placeholder expense ratio	0.45%
Placeholder inception date	2020-07-11
Number of holdings (long leg)	75
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	6.47%
2018	2.29%
2019	1.89%
2020	-14.53%
2021	64.26%
2022	21.15%

Year	Hypothetical Total Return
2023	30.49%
2024	30.96%
2025	35.04%
2026	16.97%

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

Period	Hypothetical Avg. Annual Total Return
1 Year	17.04%
3 Years	25.05%
5 Years	27.47%
10 Years	18.14%
Since Model Inception (full sample)	12.58%

Top 10 Holdings (of 75)

#	Ticker	Company	Sector	Weight	Market Value
1	AAPL	APPLE INC	Technology	40.97%	$40,974,926
2	NVDA	NVIDIA CORP	Technology	31.82%	$31,822,021
3	MU	MICRON TECHNOLOGY INC	Technology	7.18%	$7,177,500
4	AMAT	APPLIED MATERIALS INC	Technology	2.40%	$2,402,006
5	LRCX	LAM RESEARCH CORP	Technology	2.32%	$2,320,252
6	KLAC	KLA CORP	Technology	1.63%	$1,628,420
7	QCOM	QUALCOMM INC	Technology	1.51%	$1,505,935
8	SNDK	SANDISK CORP	Technology	1.06%	$1,059,817
9	APP	APPLOVIN CORP	Technology	1.04%	$1,036,333
10	STX	SEAGATE TECHNOLOGY HOLDINGS PLC	Technology	0.99%	$994,288

Sector Allocation

Sector	Weight	# Holdings
Technology	100.00%	75

Portfolio Characteristics (hypothetical)

Characteristic	Value
Sharpe ratio (full sample)	0.75
Annualized volatility	18.10%

Characteristic	Value
Maximum drawdown	-37.51%
Average monthly turnover	8.53%
Out-of-sample Sharpe (2019-26)	1.17

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HYPOTHETICAL MODEL