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Foundry Industrials CompEquIss Factor ETF (FCOI)

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

Key Facts

Item	Value
Ticker (pseudo)	FCOI
CUSIP	Not applicable (hypothetical model portfolio)
Listing exchange	Not listed (hypothetical)
Underlying model	CompEquIss factor (Industrials only)
Placeholder expense ratio	0.45%
Placeholder inception date	2019-01-04
Number of holdings (long leg)	71
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	8.42%
2018	13.69%
2019	-6.04%
2020	-10.42%
2021	15.96%
2022	-6.50%

Year	Hypothetical Total Return
2023	6.37%
2024	13.86%
2025	22.46%
2026	27.15%

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

Period	Hypothetical Avg. Annual Total Return
1 Year	15.90%
3 Years	19.77%
5 Years	11.60%
10 Years	7.63%
Since Model Inception (full sample)	3.88%

Top 10 Holdings (of 71)

#	Ticker	Company	Sector	Weight	Market Value
1	GE	GE AEROSPACE	Industrials	17.05%	$17,051,315
2	CAT	CATERPILLAR INC	Industrials	13.81%	$13,813,451
3	RTX	RTX CORP	Industrials	13.35%	$13,349,752
4	PH	PARKER-HANNIFIN CORP	Industrials	6.02%	$6,024,567
5	PWR	QUANTA SERVICES INC	Industrials	4.56%	$4,555,124
6	HWM	HOWMET AEROSPACE INC	Industrials	4.42%	$4,424,831
7	VRT	VERTIV HOLDINGS CO	Industrials	4.03%	$4,025,952
8	HON	HONEYWELL INTERNATIONAL INC	Industrials	3.54%	$3,536,683
9	URI	UNITED RENTALS INC	Industrials	3.52%	$3,517,627
10	GWW	WW GRAINGER INC	Industrials	3.51%	$3,508,236

Sector Allocation

Sector	Weight	# Holdings
Industrials	100.00%	71

Portfolio Characteristics (hypothetical)

Characteristic	Value
Sharpe ratio (full sample)	0.36
Annualized volatility	13.08%

Characteristic	Value
Maximum drawdown	-42.65%
Average monthly turnover	13.34%
Out-of-sample Sharpe (2019-26)	0.52

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HYPOTHETICAL MODEL