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Foundry Technology CompEquIss Factor ETF (FCOT)

Fact Sheet · July 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)	FCOT
CUSIP	Not applicable (hypothetical model portfolio)
Listing exchange	Not listed (hypothetical)
Underlying model	CompEquIss factor (Technology only)
Placeholder expense ratio	0.45%
Placeholder inception date	2020-09-06
Number of holdings (long leg)	71
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	14.78%
2018	5.20%
2019	-6.67%
2020	14.00%
2021	31.66%
2022	-21.20%

Year	Hypothetical Total Return
2023	-0.75%
2024	24.46%
2025	3.83%
2026	-9.39%

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

Period	Hypothetical Avg. Annual Total Return
1 Year	-15.96%
3 Years	1.49%
5 Years	3.40%
10 Years	3.73%
Since Model Inception (full sample)	4.36%

Top 10 Holdings (of 71)

#	Ticker	Company	Sector	Weight	Market Value
1	NVDA	NVIDIA CORP	Technology	40.14%	$40,139,811
2	AVGO	BROADCOM INC	Technology	14.43%	$14,428,651
3	MU	MICRON TECHNOLOGY INC	Technology	7.84%	$7,841,477
4	AMD	ADVANCED MICRO DEVICES INC	Technology	6.61%	$6,611,343
5	AMAT	APPLIED MATERIALS INC	Technology	3.44%	$3,439,269
6	LRCX	LAM RESEARCH CORP	Technology	3.20%	$3,204,346
7	PLTR	PALANTIR TECHNOLOGIES INC	Technology	2.60%	$2,595,479
8	PANW	PALO ALTO NETWORKS INC	Technology	2.39%	$2,390,757
9	KLAC	KLA CORP	Technology	2.27%	$2,272,872
10	DELL	DELL TECHNOLOGIES INC	Technology	2.10%	$2,100,805

Sector Allocation

Sector	Weight	# Holdings
Technology	100.00%	71

Portfolio Characteristics (hypothetical)

Characteristic	Value
Sharpe ratio (full sample)	0.33
Annualized volatility	17.79%

Characteristic	Value
Maximum drawdown	-39.14%
Average monthly turnover	14.88%
Out-of-sample Sharpe (2019-26)	0.26

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HYPOTHETICAL MODEL