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Foundry Industrials 52-Week High Factor ETF (FHII)

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 52-Week High factor model, before the placeholder expense ratio and trading costs.

Key Facts

Item	Value
Ticker (pseudo)	FHII
CUSIP	Not applicable (hypothetical model portfolio)
Listing exchange	Not listed (hypothetical)
Underlying model	52-Week High factor (Industrials only)
Placeholder expense ratio	0.45%
Placeholder inception date	2021-08-08
Number of holdings (long leg)	81
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	22.68%
2018	37.22%
2019	-12.90%
2020	6.97%
2021	15.11%
2022	-3.44%

Year	Hypothetical Total Return
2023	-31.24%
2024	13.66%
2025	-10.35%
2026	31.19%

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

Period	Hypothetical Avg. Annual Total Return
1 Year	18.76%
3 Years	8.36%
5 Years	-1.60%
10 Years	4.74%
Since Model Inception (full sample)	-5.72%

Top 10 Holdings (of 81)

#	Ticker	Company	Sector	Weight	Market Value
1	DE	DEERE & CO	Industrials	9.97%	$9,972,329
2	UNP	UNION PACIFIC CORP	Industrials	9.85%	$9,849,840
3	ADP	AUTOMATIC DATA PROCESSING INC	Industrials	6.62%	$6,623,244
4	WM	WASTE MANAGEMENT INC	Industrials	5.29%	$5,288,965
5	CSX	CSX CORP	Industrials	5.26%	$5,263,214
6	MMM	3M CO	Industrials	5.24%	$5,243,686
7	UPS	UNITED PARCEL SERVICE INC	Industrials	5.12%	$5,121,061
8	EMR	EMERSON ELECTRIC CO	Industrials	4.99%	$4,989,587
9	CTAS	CINTAS CORP	Industrials	4.92%	$4,922,577
10	ITW	ILLINOIS TOOL WORKS INC	Industrials	4.44%	$4,440,462

Sector Allocation

Sector	Weight	# Holdings
Industrials	100.00%	81

Portfolio Characteristics (hypothetical)

Characteristic	Value
Sharpe ratio (full sample)	-0.17
Annualized volatility	21.24%

Characteristic	Value
Maximum drawdown	-91.03%
Average monthly turnover	44.71%
Out-of-sample Sharpe (2019-26)	0.09

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HYPOTHETICAL MODEL