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Foundry OCFP Industry-Neutral Factor ETF (FOCR)

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

Key Facts

Item	Value
Ticker (pseudo)	FOCR
CUSIP	Not applicable (hypothetical model portfolio)
Listing exchange	Not listed (hypothetical)
Underlying model	OCFP factor (Industry-relative (FF48))
Placeholder expense ratio	0.35%
Placeholder inception date	2019-03-11
Number of holdings (long leg)	287
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	21.16%
2018	21.29%
2019	-5.76%
2020	42.22%
2021	-3.84%
2022	24.07%

Year	Hypothetical Total Return
2023	-14.05%
2024	-10.11%
2025	2.22%
2026	10.23%

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

Period	Hypothetical Avg. Annual Total Return
1 Year	8.16%
3 Years	-2.90%
5 Years	2.56%
10 Years	7.21%
Since Model Inception (full sample)	3.48%

Top 10 Holdings (of 287)

#	Ticker	Company	Sector	Weight	Market Value
1	TSLA	TESLA INC	Consumer Cyclical	17.98%	$17,978,949
2	LLY	ELI LILLY & CO	Healthcare	15.37%	$15,366,067
3	JNJ	JOHNSON & JOHNSON	Healthcare	7.81%	$7,810,833
4	ABBV	ABBVIE INC	Healthcare	5.96%	$5,956,363
5	KO	COCA COLA CO	Consumer Defensive	4.80%	$4,797,108
6	MRK	MERCK & CO INC	Healthcare	4.15%	$4,145,830
7	NFLX	NETFLIX INC	Communication Services	2.95%	$2,946,004
8	AMGN	AMGEN INC	Healthcare	2.89%	$2,891,215
9	GILD	GILEAD SCIENCES INC	Healthcare	2.38%	$2,383,976
10	DIS	WALT DISNEY CO	Communication Services	2.34%	$2,336,269

Sector Allocation

Sector	Weight	# Holdings
Healthcare	58.70%	166
Consumer Cyclical	21.08%	44
Consumer Defensive	8.18%	16
Communication Services	6.83%	17
Industrials	3.78%	16
Real Estate	1.23%	25

Sector	Weight	# Holdings
Utilities	0.12%	1
Financial Services	0.08%	2

Portfolio Characteristics (hypothetical)

Characteristic	Value
Sharpe ratio (full sample)	0.30
Annualized volatility	15.45%
Maximum drawdown	-42.29%
Average monthly turnover	29.41%
Out-of-sample Sharpe (2019-26)	0.32

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