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Foundry Industrials OCFP Factor ETF (FOCI)

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)	FOCI
CUSIP	Not applicable (hypothetical model portfolio)
Listing exchange	Not listed (hypothetical)
Underlying model	OCFP factor (Industrials only)
Placeholder expense ratio	0.45%
Placeholder inception date	2022-09-16
Number of holdings (long leg)	77
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	36.72%
2018	-5.63%
2019	3.92%
2020	-0.31%
2021	42.73%
2022	28.81%

Year	Hypothetical Total Return
2023	-8.70%
2024	5.53%
2025	-19.51%
2026	31.86%

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

Period	Hypothetical Avg. Annual Total Return
1 Year	34.99%
3 Years	5.88%
5 Years	7.74%
10 Years	9.82%
Since Model Inception (full sample)	12.25%

Top 10 Holdings (of 77)

#	Ticker	Company	Sector	Weight	Market Value
1	DAL	DELTA AIR LINES INC	Industrials	18.28%	$18,284,969
2	UAL	UNITED AIRLINES HOLDINGS INC	Industrials	11.61%	$11,606,504
3	LUV	SOUTHWEST AIRLINES CO	Industrials	7.11%	$7,110,973
4	SWK	STANLEY BLACK & DECKER INC	Industrials	5.40%	$5,396,513
5	UHAL	U-HAUL HOLDING CO	Industrials	3.48%	$3,484,215
6	R	RYDER SYSTEM INC	Industrials	3.42%	$3,424,552
7	KNX	KNIGHT-SWIFT TRANSPORTATION HOLDINGS INC	Industrials	3.23%	$3,227,677
8	OC	OWENS CORNING	Industrials	2.91%	$2,910,834
9	AAL	AMERICAN AIRLINES GROUP INC	Industrials	2.83%	$2,832,065
10	OSK	OSHKOSH CORP	Industrials	2.75%	$2,748,896

Sector Allocation

Sector	Weight	# Holdings
Industrials	100.00%	77

Portfolio Characteristics (hypothetical)

Characteristic	Value
Sharpe ratio (full sample)	0.75

Characteristic	Value
Annualized volatility	17.48%
Maximum drawdown	-33.97%
Average monthly turnover	12.98%
Out-of-sample Sharpe (2019-26)	0.54

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HYPOTHETICAL MODEL