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# Foundry Consumer Cyclical CashProd Factor ETF (FCAC)

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

## Key Facts

| Item | Value |
|---|---|
| Ticker (pseudo) | FCAC |
| CUSIP | Not applicable (hypothetical model portfolio) |
| Listing exchange | Not listed (hypothetical) |
| Underlying model | CashProd factor (Consumer Cyclical only) |
| Placeholder expense ratio | 0.45% |
| Placeholder inception date | 2022-02-05 |
| Number of holdings (long leg) | 61 |
| 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 | -9.71% |
| 2018 | -32.64% |
| 2019 | 1.49% |
| 2020 | -32.21% |
| 2021 | 30.74% |
| 2022 | 9.16% |

| Year | Hypothetical Total Return |
|---|---|
| 2023 | -11.27% |
| 2024 | -17.24% |
| 2025 | -14.40% |
| 2026 | 4.08% |

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

| Period | Hypothetical Avg. Annual Total Return |
|---|---|
| 1 Year | 4.34% |
| 3 Years | -7.26% |
| 5 Years | -5.15% |
| 10 Years | -8.72% |
| Since Model Inception (full sample) | -4.17% |

## Top 10 Holdings (of 61)

| # | Ticker | Company | Sector | Weight | Market Value |
|---|---|---|---|---|---|
| 1 | SW | SMURFIT WESTROCK PLC | Consumer Cyclical | 10.50% | $10,501,320 |
| 2 | AMCR | AMCOR PLC | Consumer Cyclical | 9.39% | $9,389,295 |
| 3 | LEN | LENNAR CORP | Consumer Cyclical | 9.22% | $9,219,134 |
| 4 | IP | INTERNATIONAL PAPER CO | Consumer Cyclical | 8.33% | $8,334,021 |
| 5 | PAG | PENSKE AUTOMOTIVE GROUP INC | Consumer Cyclical | 6.49% | $6,492,253 |
| 6 | SCI | SERVICE CORP INTERNATIONAL | Consumer Cyclical | 4.72% | $4,724,159 |
| 7 | MGM | MGM RESORTS INTERNATIONAL | Consumer Cyclical | 3.90% | $3,899,367 |
| 8 | NCLH | NORWEGIAN CRUISE LINE HOLDINGS LTD | Consumer Cyclical | 3.85% | $3,845,769 |
| 9 | KMX | CARMAX INC | Consumer Cyclical | 3.46% | $3,460,427 |
| 10 | LAD | LITHIA MOTORS INC | Consumer Cyclical | 2.98% | $2,978,923 |

## Sector Allocation

| Sector | Weight | # Holdings |
|---|---|---|
| Consumer Cyclical | 100.00% | 61 |

## Portfolio Characteristics (hypothetical)

| Characteristic | Value |
|---|---|
| Sharpe ratio (full sample) | -0.12 |
| Annualized volatility | 19.55% |

| Characteristic | Value |
|---|---|
| Maximum drawdown | -82.18% |
| Average monthly turnover | 11.91% |
| Out-of-sample Sharpe (2019-26) | -0.09 |

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