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Foundry Consumer Cyclical ChTax Factor ETF (FCHC)

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

Key Facts

Item	Value
Ticker (pseudo)	FCHC
CUSIP	Not applicable (hypothetical model portfolio)
Listing exchange	Not listed (hypothetical)
Underlying model	ChTax factor (Consumer Cyclical only)
Placeholder expense ratio	0.45%
Placeholder inception date	2020-06-14
Number of holdings (long leg)	58
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	8.98%
2018	4.12%
2019	-1.09%
2020	-18.91%
2021	14.37%
2022	14.82%

Year	Hypothetical Total Return
2023	-2.91%
2024	-26.27%
2025	26.11%
2026	7.47%

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

Period	Hypothetical Avg. Annual Total Return
1 Year	11.12%
3 Years	-1.98%
5 Years	2.46%
10 Years	1.63%
Since Model Inception (full sample)	0.51%

Top 10 Holdings (of 58)

#	Ticker	Company	Sector	Weight	Market Value
1	AMZN	AMAZON COM INC	Consumer Cyclical	80.57%	$80,568,877
2	SBUX	STARBUCKS CORP	Consumer Cyclical	3.41%	$3,406,684
3	BKNG	BOOKING HOLDINGS INC	Consumer Cyclical	3.34%	$3,340,047
4	HLT	HILTON WORLDWIDE HOLDINGS INC	Consumer Cyclical	2.31%	$2,310,584
5	ROST	ROSS STORES INC	Consumer Cyclical	2.11%	$2,111,468
6	EBAY	EBAY INC	Consumer Cyclical	1.47%	$1,469,406
7	SN	SHARKNINJA INC	Consumer Cyclical	0.86%	$864,242
8	TPR	TAPESTRY INC	Consumer Cyclical	0.73%	$726,157
9	RL	RALPH LAUREN CORP	Consumer Cyclical	0.64%	$643,492
10	BBY	BEST BUY CO INC	Consumer Cyclical	0.60%	$604,236

Sector Allocation

Sector	Weight	# Holdings
Consumer Cyclical	100.00%	58

Portfolio Characteristics (hypothetical)

Characteristic	Value
Sharpe ratio (full sample)	0.12
Annualized volatility	19.77%

Characteristic	Value
Maximum drawdown	-57.04%
Average monthly turnover	13.50%
Out-of-sample Sharpe (2019-26)	0.13

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HYPOTHETICAL MODEL