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Foundry Consumer Cyclical Gross Profitability Factor ETF (FGPC)

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

Key Facts

Item	Value
Ticker (pseudo)	FGPC
CUSIP	Not applicable (hypothetical model portfolio)
Listing exchange	Not listed (hypothetical)
Underlying model	Gross Profitability factor (Consumer Cyclical only)
Placeholder expense ratio	0.45%
Placeholder inception date	2022-03-01
Number of holdings (long leg)	59
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	-7.39%
2018	21.73%
2019	-1.84%
2020	-48.11%
2021	-10.78%

Year	Hypothetical Total Return
2022	15.57%
2023	-11.23%
2024	-38.32%
2025	-21.33%
2026	2.19%

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

Period	Hypothetical Avg. Annual Total Return
1 Year	-0.88%
3 Years	-22.33%
5 Years	-13.42%
10 Years	-12.93%
Since Model Inception (full sample)	-0.99%

Top 10 Holdings (of 59)

#	Ticker	Company	Sector	Weight	Market Value
1	SBUX	STARBUCKS CORP	Consumer Cyclical	21.79%	$21,790,234
2	BKNG	BOOKING HOLDINGS INC	Consumer Cyclical	21.36%	$21,364,004
3	WSM	WILLIAMS SONOMA INC	Consumer Cyclical	5.26%	$5,255,169
4	ULTA	ULTA BEAUTY INC	Consumer Cyclical	4.96%	$4,960,115
5	TPR	TAPESTRY INC	Consumer Cyclical	4.64%	$4,644,728
6	RL	RALPH LAUREN CORP	Consumer Cyclical	4.12%	$4,115,977
7	BBY	BEST BUY CO INC	Consumer Cyclical	3.86%	$3,864,887
8	ROL	ROLLINS INC	Consumer Cyclical	3.23%	$3,229,551
9	HAS	HASBRO INC	Consumer Cyclical	3.03%	$3,027,788
10	W	WAYFAIR INC	Consumer Cyclical	2.72%	$2,718,495

Sector Allocation

Sector	Weight	# Holdings
Consumer Cyclical	100.00%	59

Portfolio Characteristics (hypothetical)

Characteristic	Value
Sharpe ratio (full sample)	0.06

Characteristic	Value
Annualized volatility	20.55%
Maximum drawdown	-81.60%
Average monthly turnover	5.72%
Out-of-sample Sharpe (2019-26)	-0.51

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HYPOTHETICAL MODEL