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Foundry Consumer Cyclical 52-Week High Factor ETF (FHIC)

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 52-Week High factor model, before the placeholder expense ratio and trading costs.

Key Facts

Item	Value
Ticker (pseudo)	FHIC
CUSIP	Not applicable (hypothetical model portfolio)
Listing exchange	Not listed (hypothetical)
Underlying model	52-Week High factor (Consumer Cyclical only)
Placeholder expense ratio	0.45%
Placeholder inception date	2022-11-21
Number of holdings (long leg)	60
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	31.00%
2018	15.42%
2019	-10.81%
2020	17.12%
2021	-7.95%
2022	45.69%

Year	Hypothetical Total Return
2023	-59.14%
2024	-9.89%
2025	-0.12%
2026	-13.40%

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

Period	Hypothetical Avg. Annual Total Return
1 Year	-17.00%
3 Years	-13.00%
5 Years	-14.30%
10 Years	-4.17%
Since Model Inception (full sample)	-5.48%

Top 10 Holdings (of 60)

#	Ticker	Company	Sector	Weight	Market Value
1	SBUX	STARBUCKS CORP	Consumer Cyclical	17.87%	$17,872,690
2	MAR	MARRIOTT INTERNATIONAL INC	Consumer Cyclical	15.98%	$15,983,549
3	RCL	ROYAL CARIBBEAN CRUISES LTD	Consumer Cyclical	12.59%	$12,588,281
4	HLT	HILTON WORLDWIDE HOLDINGS INC	Consumer Cyclical	12.12%	$12,122,156
5	SN	SHARKNINJA INC	Consumer Cyclical	4.53%	$4,534,123
6	DRI	DARDEN RESTAURANTS INC	Consumer Cyclical	3.77%	$3,768,942
7	BBY	BEST BUY CO INC	Consumer Cyclical	3.17%	$3,170,040
8	HAS	HASBRO INC	Consumer Cyclical	2.48%	$2,483,439
9	CART	INSTACART (MAPLEBEAR INC)	Consumer Cyclical	2.02%	$2,022,664
10	FIVE	FIVE BELOW INC	Consumer Cyclical	1.99%	$1,988,914

Sector Allocation

Sector	Weight	# Holdings
Consumer Cyclical	100.00%	60

Portfolio Characteristics (hypothetical)

Characteristic	Value
Sharpe ratio (full sample)	-0.05
Annualized volatility	28.18%

Characteristic	Value
Maximum drawdown	-85.81%
Average monthly turnover	43.81%
Out-of-sample Sharpe (2019-26)	-0.10

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HYPOTHETICAL MODEL