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Foundry Gross Profitability Factor ETF (FGPX)

Fact Sheet · July 2026 · Dated 2026-09-12
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)	FGPX
CUSIP	Not applicable (hypothetical model portfolio)
Listing exchange	Not listed (hypothetical)
Underlying model	Gross Profitability factor (All stocks)
Placeholder expense ratio	0.29%
Placeholder inception date	2021-10-14
Number of holdings (long leg)	214
Weighting	Cap-weighted
Rebalance frequency	Monthly
Holdings as of	July 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	16.09%
2018	38.72%
2019	6.35%
2020	-2.13%
2021	28.49%
2022	9.26%

Year	Hypothetical Total Return
2023	-3.73%
2024	59.57%
2025	-2.72%
2026	-6.24%

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

Period	Hypothetical Avg. Annual Total Return
1 Year	-13.62%
3 Years	15.53%
5 Years	11.16%
10 Years	12.26%
Since Model Inception (full sample)	10.01%

Top 10 Holdings (of 214)

#	Ticker	Company	Sector	Weight	Market Value
1	NVDA	NVIDIA CORP	Technology	59.87%	$59,870,818
2	WMT	WALMART INC	Consumer Defensive	11.09%	$11,090,137
3	MA	MASTERCARD INC	Financial Services	5.86%	$5,859,192
4	APP	APPLOVIN CORP	Technology	1.74%	$1,739,766
5	BKNG	BOOKING HOLDINGS INC	Industrials	1.72%	$1,717,320
6	SBUX	STARBUCKS CORP	Consumer Cyclical	1.47%	$1,466,603
7	ADBE	ADOBE INC	Technology	1.15%	$1,150,413
8	CL	COLGATE PALMOLIVE CO	Consumer Defensive	0.91%	$907,596
9	GWW	WW GRAINGER INC	Industrials	0.80%	$803,435
10	FAST	FASTENAL CO	Industrials	0.64%	$636,764

Sector Allocation

Sector	Weight	# Holdings
Technology	65.41%	40
Consumer Defensive	13.11%	22
Financial Services	5.93%	2
Industrials	5.37%	19
Consumer Cyclical	5.30%	53
Healthcare	4.13%	64

Sector	Weight	# Holdings
Communication Services	0.69%	12
Basic Materials	0.06%	2

Portfolio Characteristics (hypothetical)

Characteristic	Value
Sharpe ratio (full sample)	0.61
Annualized volatility	18.42%
Maximum drawdown	-33.02%
Average monthly turnover	6.67%
Out-of-sample Sharpe (2019-26)	0.55

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