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Foundry Consumer Cyclical Price Factor ETF (FPRC)

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

Key Facts

Item	Value
Ticker (pseudo)	FPRC
CUSIP	Not applicable (hypothetical model portfolio)
Listing exchange	Not listed (hypothetical)
Underlying model	Price factor (Consumer Cyclical only)
Placeholder expense ratio	0.45%
Placeholder inception date	2022-12-05
Number of holdings (long leg)	62
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	-20.11%
2018	-34.19%
2019	3.34%
2020	-13.06%
2021	0.65%
2022	-19.05%

Year	Hypothetical Total Return
2023	-20.46%
2024	-26.78%
2025	11.40%
2026	15.80%

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

Period	Hypothetical Avg. Annual Total Return
1 Year	20.98%
3 Years	-5.65%
5 Years	-13.50%
10 Years	-10.96%
Since Model Inception (full sample)	-2.90%

Top 10 Holdings (of 62)

#	Ticker	Company	Sector	Weight	Market Value
1	F	FORD MOTOR CO	Consumer Cyclical	47.85%	$47,850,119
2	MBLY	MOBILEYE GLOBAL INC	Consumer Cyclical	6.55%	$6,552,680
3	MAT	MATTEL INC	Consumer Cyclical	3.50%	$3,499,590
4	QS	QUANTUMSCAPE CORP	Consumer Cyclical	3.04%	$3,042,036
5	GPK	GRAPHIC PACKAGING HOLDING CO	Consumer Cyclical	2.70%	$2,701,697
6	UAA	UNDER ARMOUR INC	Consumer Cyclical	2.67%	$2,673,089
7	LCID	LUCID GROUP INC	Consumer Cyclical	2.42%	$2,423,890
8	PTON	PELOTON INTERACTIVE INC	Consumer Cyclical	2.15%	$2,154,438
9	GT	GOODYEAR TIRE & RUBBER CO	Consumer Cyclical	1.77%	$1,768,276
10	SIND	SYNTHETIC INDUSTRIES INC	Consumer Cyclical	1.71%	$1,713,086

Sector Allocation

Sector	Weight	# Holdings
Consumer Cyclical	100.00%	62

Portfolio Characteristics (hypothetical)

Characteristic	Value
Sharpe ratio (full sample)	-0.01
Annualized volatility	23.14%

Characteristic	Value
Maximum drawdown	-82.07%
Average monthly turnover	16.37%
Out-of-sample Sharpe (2019-26)	-0.19