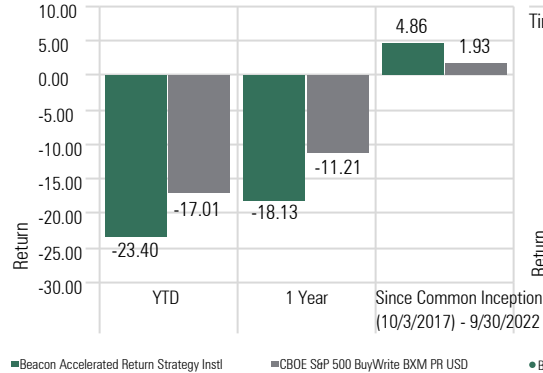


9/30/2022 Fact Sheet

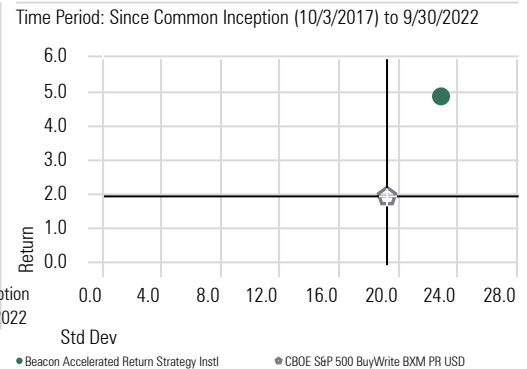
Investment Strategy

The investment seeks to deliver capital appreciation and generate positive alpha. The fund seeks to outperform U.S. equity markets in modestly rising market environments, to capture most of the equity returns in strong bull markets, and to generate returns that approximate the U.S. equity markets in falling markets, gross of fees. It seeks to capture returns through a systematic investment process of obtaining exposure to the U.S. equity markets primarily through the options markets. It is non-diversified.

Returns %



Risk-Reward



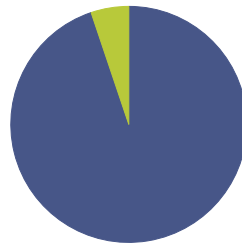
Operations

Inception Date	10/2/2017
Fund Size	80,105,631.00
Annual Report Gross Expense Ratio	1.22
Turnover Ratio %	100.00

Performance data quoted represents past performance. Past performance does not guarantee future results. Performance figures over one year are annualized. The investment return and principal value of an investment will fluctuate so that an investor's shares, when redeemed, may be worth more or less than the original cost. Current performance of the fund may be lower or higher than the performance quoted. Performance data current to the most recent month end may be obtained by calling 844-894-9222.

Asset Allocation

Portfolio Date: 6/30/2022



Asset Class	%
Stock	94.8
Bond	0.0
Cash	5.2
Other	0.0

Risk

Time Period: Since Common Inception (10/3/2017) to 9/30/2022

	Inv	Bmk1
Alpha	3.45	0.00
Beta	0.96	1.00
R2	64.68	100.00
Std Dev	22.88	19.21
Sharpe Ratio	0.34	0.15
Sortino Ratio	0.38	0.16
Best Month	12.86%	9.66
Worst Month	-11.30%	-14.90
Up Capture Ratio	130.57	100.00
Down Capture Ratio	126.90	100.00

Manager Biography

John Longo

Mr. Longo plays a key role in developing Beacon's macroeconomic outlook and serves as co portfolio manager for several of the Beacon's investment products. He has been with the investment management industry since 1997. He contributes to Beacon's thought leadership in the field of investment management and strategy by representing the firm, as invited speaker, at numerous financial related conferences throughout the world. Mr. Longo is also a Professor of Finance at Rutgers Business School, and has taught in its undergraduate, MBA, Executive MBA, and International Executive MBA programs for more than 15 years. Previously, Mr. Longo was a Vice President at Merrill Lynch, where he played an instrumental role in creating and managing investment strategies for Merrill Lynch's Strategy Power product. Mr. Longo holds a Ph.D. and an M.B.A. in finance and a B.A. in computer science and economics, all from Rutgers University. He is a Chartered Financial Analyst ("CFA") charterholder.

Christopher Shagawat

Christopher Shagawat is a portfolio manager with the Beacon Investment Advisory Services. Mr. Shagawat works directly with the senior portfolio management team in the development and implementation of Beacon Trust's strategies, supporting the process with in depth portfolio analysis and performance attribution. Mr. Shagawat began his career in the financial service industry from 2013 with Acertus Capital Management, a subsidiary of The MDE Group. Mr. Shagawat graduated summa cum laude with a B.S. in finance from Rutgers Business School and is also a CFA® charterholder.

Portfolio Characteristics

	Inv	Bmk1
SEC Yield	—	—
Average Eff Duration Survey	—	—
Average Price	—	—
P/E Ratio (TTM)	18.44	—
P/B Ratio (TTM)	3.53	—
ROA % (TTM)	12.18	—
ROE % (TTM)	32.85	—
Average Market Cap (mil)	172,437	—
# of Holdings	31	—
% Asset in Top 10 Holdings	89.30	—

Top Holdings

Portfolio Date: 6/30/2022

	Equity Style Box	Portfolio Weighting %
Option on iShares Core S&P 500 ETF (CAD-Hedged) Aug22	—	10.34
Option on iShares Core S&P 500 ETF (CAD-Hedged) Sep22	—	10.33
Option on iShares Core S&P 500 ETF (CAD-Hedged) Jul22	—	10.13
Option on iShares Core S&P 500 ETF (CAD-Hedged) Oct22	—	10.09
Call Xsp Jan 0.01 01/13/2023	—	8.91
Option on iShares Core S&P 500 ETF (CAD-Hedged) Nov22	—	8.02
Call Xsp Mar 0.01 03/14/2023	—	7.99
Call Xsp Apr 0.01 04/14/2023	—	7.98
Call Xsp Feb 0.01 02/14/2023	—	7.78
Call Xsp May 0.01 05/12/2023	—	7.75