

Trademark Capital® Tactical MultiFactor

Fact Sheet

Q2 2026

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Strategy Description

The Trademark Tactical MultiFactor Fund (TTM) is an innovative approach to our model that utilizes individual stocks and ETFs. The strategy uses a combination of Investment Factors and Fixed Income for a balanced risk portfolio that equally targets capital growth and capital preservation. Size, quality, volatility, momentum, and value are all factors included for stock selection. TTM is a portfolio designed to manage risk. The portfolio can de-risk (i.e., go to cash) during volatile markets with the goal of protecting Investor assets during times of high risk. TTM has a hedge trigger based on the Trademark Capital® Risk Model. When the model is negative the Fund will use an Inverse 1x ETF to hedge long stock positions held in the portfolio.

Trailing Returns

AS OF DATE: 06/30/2026

DATA POINT: RETURN

CALCULATION BENCHMARK*

	YTD	1 Year	3 Years	5 Years	Since Common Inception (4/1/2019)
Trademark Tactical MultiFactor 60bps	22.33	35.69	16.65	7.82	10.52
MultiFactor Benchmark*	13.73	16.43	14.64	7.14	7.54

*The blended benchmark used in this analysis combines several exchange-traded fund (ETF) tickers for performance comparison purposes. The specific ETFs included in the blended benchmark are ticker symbols MTUM, SPLV, and AGG. The benchmark weighting of each ETF is 30% iShares MSCI USA Momentum Factor ETF (MTUM), 30% Invesco S&P 500 Low Volatility ETF (SPLV), and 40% iShares Core US Aggregate Bond ETF (AGG). This customized benchmark was created solely for this analysis and is not meant to represent any tradable or investable portfolio. It provides a broad market comparison for evaluating the performance of the portfolio being analyzed.

Risk Statistics

NET OF 0.60% ANNUAL FEE, TIME PERIOD: SINCE INCEPTION (4/1/2019) TO 06/30/2026

	Max Draw-down	Std Dev	Up Capture Ratio	Down Capture Ratio	Beta	Alpha	Correlation	Sharpe Ratio	Sortino Ratio
Trademark Tactical MultiFactor 60bps	-23.80	11.32	139.60	-22.53	0.77	3.88	0.63	0.67	1.12
MultiFactor Benchmark*	-22.01	7.43	100.00	100.00	1.00	0.00	1.00	0.78	0.87

Investment Growth Net 0.60% Annual Fee

TIME PERIOD: SINCE INCEPTION (4/1/2019) TO 06/30/2026

● Tactical MultiFactor 60bps (Total) ● MultiFactor Benchmark



Source: YCharts

Performance results for the Trademark Capital® Tactical MultiFactor Portfolio are those of the composite of accounts invested in the strategy. Composite returns include reinvestment of income/gains and are net of transaction costs and other expenses. Net of fee performance was calculated by deducting TCM's highest sub-advisory fee for this strategy equal to an annual rate of 0.60% from gross composite returns. Actual advisory fees incurred by clients will vary. Returns are annualized for periods of greater than one year. Composite inception date is 4/01/2019. Past performance does not predict future performance.

Disclosures

Trademark Capital® Management ("Trademark") composite portfolio results represent actual results for the Trademark Capital Tactical MultiFactor composite during the corresponding time periods. The performance results reflect the reinvestment of dividends and other account earnings and are net of applicable account transaction and/or custodial charges, and net of a model annualized sub-advisory fee of 0.60%. Additionally, investors will indirectly bear fees and expenses charged by the underlying ETFs in which a managed account invests. For reasons including variances in portfolio account holdings, variances in the investment management fee incurred, market fluctuation, the date on which a client engaged Trademark's investment management services, and any account contributions or withdrawals, the performance of a specific client's account may have varied substantially from the indicated Trademark composite performance results. Information pertaining to Trademark's advisory operations, services, and fees is set forth in Trademark's current disclosure Brochure, a copy of which is available from Trademark upon request.

Past performance is no guarantee of future results. Asset allocation/diversification does not guarantee investment returns and does not eliminate the risk of loss. When executing an investment strategy using a proprietary quantitative or investment model, securities or other financial instruments selected may perform differently than expected, or from the market as a whole, as a result of a model's component factors, the weight placed on each factor, changes from the factors' historical trends, and technical issues in the construction, implementation and maintenance of the models (e.g., data problems, software issues). There can be no assurance that Trademark's model will achieve its objective or that the methodology employed by a portfolio strategy will eliminate exposure to downward trends and/or volatility in the markets or provide immediate exposure to upward trends and/or volatility in the markets. Investments are subject to risk, and any of Trademark's investment strategies may lose money. Investment return and principal value of an investment will fluctuate so that an investor's portfolio may be worth more or less than their original investment. An Advisor's judgment about markets, interest rates the attractiveness, relative values, liquidity, or potential appreciation of particular investments is important to the portfolio accomplishing its goals. The portfolio could experience losses if these judgments prove to be incorrect. Stock prices fluctuate, sometimes rapidly and dramatically, due to factors affecting individual companies, particular industries or sectors, or general market conditions. Fixed-income securities involve interest rate, credit, inflation, and reinvestment risks; and possible loss of principal. As interest rates rise, the value of fixed-income securities falls. International investing involves certain risks not usually associated with domestic investing, including currency fluctuation, economic and political volatility, foreign taxation and differences in financial standards.

A custom blended benchmark comprised of three ETFs is used for performance comparison purposes. The benchmark weighting of each ETF is 30% iShares MSCI USA Momentum Factor ETF (MTUM), 30% Invesco S&P 500 Low Volatility ETF (SPLV), and 40% iShares Core US Aggregate Bond ETF (AGG). The benchmark is rebalanced quarterly. The iShares MSCI USA Momentum Factor ETF seeks to track the investment results of an index composed of U.S. large- and mid-capitalization stocks exhibiting relatively higher price momentum. The Invesco S&P 500 Low Volatility ETF seeks to track the investment results of an index that consists of the 100 securities from the S&P 500 Index with the lowest realized volatility over the past 12 months. The iShares Core U.S. Aggregate Bond ETF seeks to track the investment results of an index composed of the total U.S. investment-grade bond market. The historical performance results for the benchmark are provided exclusively for context, so as to provide general comparative information for the strategy. Please Also Note: (1) performance results do not reflect the impact of taxes; (2) It should not be assumed that account holdings will correspond directly to the comparative benchmark; (3) the comparative benchmark may be more or less volatile than the Trademark portfolios.

Any forecasts or estimates are set out for information purposes only, based on certain assumptions and current market conditions and are subject to change without prior notice. Although we make such statements based on assumptions that we believe to be reasonable, investors should be aware that actual results can differ materially from our estimates.



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