Beacon Tactical Alternatives Risk ETF

BTA

Low-correlation alternatives for a portfolio built beyond stocks and bonds.

BEACON CAPITAL MANAGEMENT℠
A Sammons Financial Company

Fact Sheet – 9/30/2026

Strategy Overview

The Beacon Tactical Alternatives Risk ETF seeks exposure to a diversified mix of alternative asset classes with historically low correlation to equities, while applying Beacon's disciplined risk-management process as market conditions change. The portfolio combines multiple return drivers — gold, broad commodities, managed futures, U.S. dollar exposure and digital assets — within a risk-parity framework and a rules-based tactical overlay. BTA is designed to complement traditional stocks and bonds by introducing sources of return that may respond to different market forces.

Net Asset Value	Market Price	Assets Under Management	Number of Holdings
$25.64	$25.63	$26.2M	9

Fund Details

Fund Ticker	**BTA**	Exchange	NYSE
Inception Date	**08/24/2026**	Base Currency	USD
Distribution Frequency	Annually	Gross Expense Ratio	**1.86%**
Net Expense Ratio	**1.55%**		

Beacon Capital Management Inc. has contractually agreed to limit its fees to not exceed 1.00% through September 30, 2027.

Performance

as of 09/30/2026

	1 Mo	QTD^	YTD^	1 Yr	3 Yr	5 Yr	Since Inception
NAV %	1.88%	2.29%	2.29%	—	—	—	2.29%
Market Price %	1.84%	2.29%	2.29%	—	—	—	2.29%
Bloomberg U.S. Aggregate Bond Index	-2.61%	-2.77%	-2.77%	—	—	—	-2.77%
Morningstar Moderate Target Risk Index	-2.64%	-2.75%	-2.75%	—	—	—	-2.75%

^ Returns are based on the Fund's inception date of 08/24/2026 in instances where the full reporting period has not been reached. Cumulative returns are shown for periods less than one year. One-, three- and five-year periods are not yet available and are shown as —.

Performance data quoted represents past performance and is for illustrative purposes only. Past performance is not indicative of future results. Current performance may be higher or lower than the performance data presented. Performance data current to the most recent month end can be obtained by visiting beaconinvestingfunds.com or by calling (toll-free) 866.439.9093, option 2. Market price returns are calculated using the closing price and account for distributions from the ETF. NAV Return represents the closing price of underlying securities. Gross/Net Expense Ratio: l.86%/1.55%. Beacon Capital Management has contractually agreed to limit its fees through September 30, 2027.

Benchmark indices are neither managed, nor accessible through direct investment, nor subject to advisory fees, transaction costs or other expenses.

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Current Holdings

as of 09/30/2026

Holding	Ticker	% of Portfolio
WisdomTree Bloomberg U.S. Dollar Bullish Fund	USDU	35.9%
Simplify Managed Futures Strategy ETF	CTA	19.9%
Invesco Optimum Yield Diversified Commodity Strategy No K-1 ETF	PDBC	15.5%
KraneShares Mount Lucas Managed Futures Index Strategy ETF	KMLM	6.9%
First Trust Managed Futures Strategy Fund	FMF	6.7%
State Street SPDR Bloomberg Investment Grade Floating Rate ETF	FLRN	3.8%
Vanguard Short-Term Treasury ETF	VGSH	3.8%
Vanguard Short-Term Inflation-Protected Securities ETF	VTIP	3.7%
Vanguard Short-Term Corporate Bond ETF	VCSH	3.7%

Holdings are subject to change without notice and should not be considered a recommendation to buy or sell any security. Current positioning may reflect the tactical process.

DISCLOSURES

Consider the Fund's investment objectives, risks, charges, and expenses carefully before investing. This and other information is contained in the Fund's prospectus, which should be read carefully before investing. A copy of the prospectus can be obtained by calling 866.439.9093.

New Fund Risk. The Tactical Alternatives Risk Fund is a new ETF with a limited history of operations for investors to evaluate.

Investing Risk. Investing involves risk, including the possible loss of principal. **Risk-Management Risk.** Risk-management strategies may not prevent losses, may not perform as intended in all market environments, and may cause the fund to underperform during certain periods, including rapidly rising markets. **Asset Allocation and Diversification Risk.** Asset allocation and diversification do not guarantee a profit or protect against loss.

ETF Trading Risk. While the shares of ETFs are tradeable on secondary markets, they may not readily trade in all market conditions and may trade at significant discounts in periods of market stress. ETFs trade like stocks, are subject to investment risk, fluctuate in market value and may trade at prices above or below the ETF's net asset value. Brokerage commissions and ETF expenses will reduce returns.

Commodity Investment Risk. Investing in the commodities markets through commodity-linked ETFs, ETNs and mutual funds will subject the Fund to potentially greater volatility than traditional securities. **Derivative Risk.** Derivative instruments involve risks different from, or possibly greater than, the risks associated with investing directly in securities and other traditional investments.

Futures Risk. The Underlying Fund's use of futures involves risks different from, or possibly greater than, the risks associated with investing directly in securities and other traditional investments. These risks include (i) leverage risk (ii) risk of mispricing or improper valuation; and (iii) the risk that changes in the value of the futures contract may not correlate perfectly with the underlying asset. **Leverage Risk.** Investments in futures involve leverage, which means a small percentage of assets invested in futures can have a disproportionately large impact on the Underlying Funds. This risk could cause the Fund to lose more than the principal amount invested. Futures contracts may become mispriced or improperly valued when compared to the adviser's expectation and may not produce the desired investment results.

Currency Risk. Adverse changes in currency exchange rates may erode or reverse any potential gains from the Fund's investments.

Underlying ETF Risk. The Fund's investment performance depends on the investment performance of the Underlying ETFs in which it invests. An investment in the Fund is subject to the risks associated with the Underlying ETFs that comprise the Underlying Index.

Beacon Capital Management, Inc. is an investment adviser registered with the Securities and Exchange Commission. Information presented is for educational purposes only and is not intended as an offer or solicitation for the sale or purchase of any specific securities, investments, or investment strategies. Additional information about Beacon Capital Management is available on the SEC's website at www.adviserinfo.sec.gov under CRD number 120641. The Fund's risk-management process is designed to limit drawdowns but does not guarantee performance, avoid losses, or ensure successful investment outcomes. This report is intended for a sophisticated audience.

Sammons Financial® is the marketing name for Sammons® Financial Group, Inc.'s member companies, including Beacon Capital Management.

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Not FDIC | May lose value | No bank guarantee

Questions? ContactUs@BeaconInvesting.com · 866.439.9093