

CPEAX | CPECX | CPEIX

## FUND OBJECTIVE

To achieve long-term capital appreciation by offering an alternative to traditional equity investing through the use of a quantitative methodology that seeks to select alpha-generating stocks across all market capitalizations and styles.

## INVESTMENT STRATEGY

- The Fund systematically analyzes equities across all sectors and market capitalizations. A time-tested methodology utilized for over 30 years is implemented for security selection.
- Defined buy and sell methodologies ensure a replicable approach to seeking alpha in all market conditions. The Fund eliminates artificial market segmentations to concentrate on sectors, trends and exposures exhibiting characteristics of emerging growth.
- A portfolio is constructed that reflects these attributes while limiting exposure to areas of the market showing less desirable attributes.
- The Fund will maintain a concentrated portfolio of 20 to 30 stocks and will invest at least 80% of holdings in equity securities.

## INVESTMENT PROCESS

- Attempt to identify outperforming stocks from emerging industries utilizing a disciplined, quantitative methodology, which maintains investment process consistency.
- Select securities based on time-tested price momentum, relative strength and sector rotation factors.
- Use buy and sell triggers in attempt to stay invested in the stocks with the strongest characteristics.

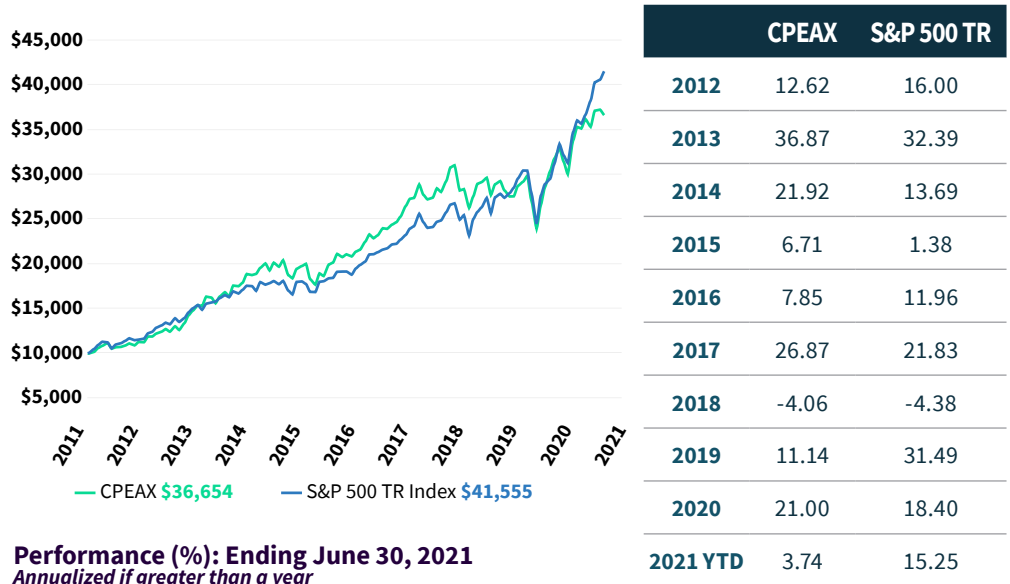
The Catalyst Dynamic Alpha Fund seeks to offer an opportunistic, alpha-seeking investment approach utilizing a quantitative methodology based on time-tested investing factors, including relative strength and momentum.

## Primary Goals & Key Reasons To Invest

**Quantitative & Disciplined:** Price momentum, sector rotation and relative strength measures form the basis of security analysis. Stock and sector strength are ranked and monitored, and defined buy and sell triggers are utilized.

**Dynamic:** The Fund can invest across all stock styles and market capitalizations.

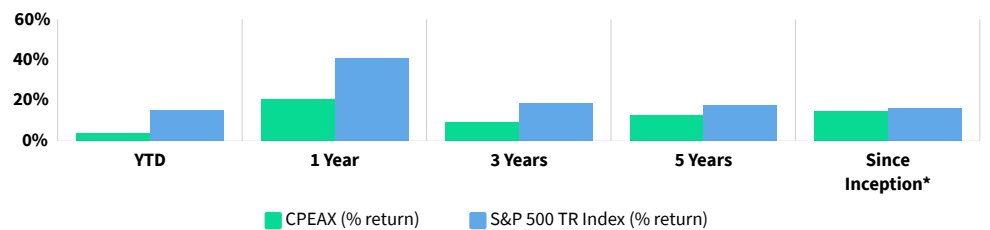
## Growth of \$10,000 & Annual Returns (%): Ending June 30, 2021



## Performance (%): Ending June 30, 2021 Annualized if greater than a year

Share Class/Benchmark	YTD	1 Year	3 Years	5 Years	Since Inception*
<b>Class A</b>	<b>3.74</b>	<b>20.62</b>	<b>9.32</b>	<b>12.71</b>	<b>14.61</b>
<b>Class C</b>	<b>3.32</b>	<b>19.75</b>	<b>8.49</b>	<b>11.87</b>	<b>13.75</b>
S&P 500 TR Index	15.25	40.79	18.67	17.65	16.13
<b>Class A w/ Sales Charge</b>	<b>-2.23</b>	<b>13.68</b>	<b>7.18</b>	<b>11.39</b>	<b>13.90</b>
<b>Class I</b>	<b>3.86</b>	<b>20.95</b>	<b>9.59</b>	<b>13.00</b>	<b>12.04</b>
S&P 500 TR Index	15.25	40.79	18.67	17.65	14.06

\*A & C Share Inception: 12/22/2011, I Share Inception: 06/06/2014



## There is no assurance that the Fund will achieve its investment objective.

You cannot invest directly in an index and unmanaged index returns do not reflect any fees, expenses or sales charges.

The Fund's maximum sales charge for Class "A" shares is 5.75%. Investments in mutual funds involve risks. Performance is historic and does not guarantee future results. Investment return and principal value will fluctuate with changing market conditions so that when redeemed, shares may be worth more or less than their original cost. Current performance may be lower or higher than the performance data quoted. To obtain the most recent month end performance information or the funds prospectus please call the fund, toll free at 1-866-447-4228. You can also obtain a prospectus at [www.CatalystMF.com](http://www.CatalystMF.com).

# CATALYST DYNAMIC ALPHA FUND

Q2 2021 Fact Sheet

Class A: CPEAX | Class C: CPECX | Class I: CPEIX



Catalyst Funds  
Intelligent Alternatives

## Portfolio Sector Weights: as of 06/30/2021



	Portfolio	S&P 500
Information Technology	23.5%	27.4%
Financials	16.7%	11.3%
Consumer Discretionary	16.4%	12.3%
Industrials	14.4%	8.5%
Health Care	12%	13.0%
Materials	8.6%	2.6%
Communication Services	3.8%	11.1%
Consumer Staples	2.1%	5.9%
Real Estate	2%	2.6%
Cash	0.5%	0.0%
Utilities	0%	2.5%
Energy	0%	2.9%

## Top Holdings<sup>1</sup>

Target Corp	5.1%
Freeport-McMoRan Inc	5.1%
UnitedHealth Group Inc	4.7%
Infosys Ltd	4.5%
Applied Materials Inc	4.1%
Morgan Stanley	3.9%
Comcast Corp	3.8%
Ally Financial Inc	3.7%
TE Connectivity Ltd	3.7%
Pool Corp	3.6%

## Portfolio Characteristics

Long Equity Holdings	33
Median Market Capitalization	\$28.4B
Average Market Capitalization	\$61.5B
Median P/E Ratio	25.1

<sup>1</sup>Holdings are subject to change and should not be considered investment advice.

## Performance & Risk Statistics

As of June 30, 2021

	CPEAX	S&P 500 TR Index
Alpha (vs. S&P 500)	-0.59	-
Beta (vs. S&P 500)	0.94	-
R-Squared (vs. S&P 500)	0.75	-

## Glossary:

**Alpha:** A measure of the difference between a fund's actual returns and its expected performance, given its level of risk as measured by beta. **Beta:** A measure of a fund's sensitivity to market movements. **R-squared:** A measure of the relationship between a portfolio and its benchmark. **S&P 500 Total Return Index:** is considered to be generally representative of the U.S. large capitalization stock market as a whole.

## Risk Considerations:

Past performance is not a guarantee of future results.

Investors should carefully consider the investment objectives, risks, charges and expenses of the Catalyst Funds. This and other important information about the Fund is contained in the prospectus, which can be obtained by calling 866-447-4228 or at [www.CatalystMF.com](http://www.CatalystMF.com). The prospectus should be read carefully before investing. The Catalyst Funds are distributed by Northern Lights Distributors, LLC, member FINRA/SIPC. Catalyst Capital Advisors, LLC is not affiliated with Northern Lights Distributors, LLC.

Investing in the Fund carries certain risks. The value of the Fund may decrease in response to the activities and financial prospects of an individual security in the Fund's portfolio. The Fund is non-diversified and may invest a greater percentage of its assets in a particular issue and may own fewer securities than other mutual funds. The performance of the Fund may be subject to substantial short term changes. To the extent the Fund invests in the stocks of smaller-sized companies, the Fund may be subject to additional risks, including the risk that earnings and prospects of these companies are more volatile than larger companies. Smaller-sized companies may experience higher failure rates than larger companies and normally have lower trading volume than larger companies. These factors may affect the value of your investment.

\*The Advisor has contractually agreed to waive fees and/or reimburse expenses of the Fund to the extent necessary to limit total annual fund operating expenses (excluding brokerage costs; underlying fund expenses; borrowing costs such as (a) interest and (b) dividends on securities sold short; taxes; and extraordinary expenses, such as regulatory inquiry and litigation expenses) at 1.38%, 2.13% and 1.13% for Class A shares, Class C shares and Class I shares, respectively, through October 31, 2021.

CPEAX | CPECX | CPEIX

## FUND MANAGEMENT

### INVESTMENT ADVISORS

Catalyst Capital Advisors LLC  
Cookson, Peirce & Co., Inc. (CP)

### BRUCE W. MILLER, CFA CHIEF INVESTMENT OFFICER

- Principal of CP and serves as the firm's Chief Investment Officer
- BS in Business with a Major in Finance from the Slippery Rock University and an MBA in Finance from the Kent State University School of Business

[bwm@cooksonpeirce.com](mailto:bwm@cooksonpeirce.com)

### CORY S. KREBS, CFA CHIEF OPERATING OFFICER

- BA in Economics from the University of Pittsburgh and an MBA in Finance from the Katz Graduate School of Business

[csk@cooksonpeirce.com](mailto:csk@cooksonpeirce.com)

### LUKE O'NEILL, CFA SENIOR VICE PRESIDENT

- BS in Applied Mathematics from Geneva College; MS in Organizational Leadership from Geneva College and MBA in Finance, Accounting and Marketing from the Tepper School of Business at Carnegie Mellon University

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## INVESTMENT INFORMATION

Total AUM (all share classes as of 06/30/2021)	\$172 million
Min. Initial Investment	\$2,500
Subsequent Investment	\$50
Benchmark	S&P 500 TR Index

Share Class	Ticker	CUSIP
A	CPEAX	62827L344
C	CPECX	62827L336
I	CPEIX	62827M516

Share Class	Inception	Net Expense*	Gross Expense
A	12/22/2011	1.39%	1.54%
C	12/22/2011	2.14%	2.29%
I	06/06/2014	1.14%	1.29%

**NOT FDIC INSURED • MAY LOSE VALUE • NOT BANK GUARANTEED**

**5348-NLD-7/8/2021**