# Catalyst/Aspect Enhanced Multi-Asset Fund



## Class C (CASCX)

## Annual Shareholder Report - June 30, 2024

## **Fund Overview**

This annual shareholder report contains important information about Catalyst/Aspect Enhanced Multi-Asset Fund for the period of December 28, 2023 to June 30, 2024. You can find additional information about the Fund at https://catalystmf.com/literature-and-forms/. You can also request this information by contacting us at 1-866-447-4228.

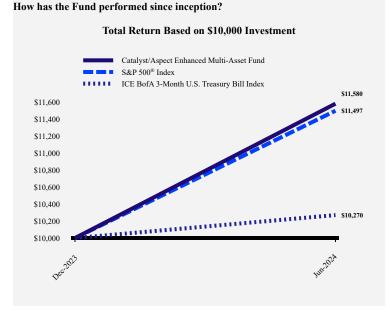
## What were the Fund's costs for the last year?

(based on a hypothetical \$10,000 investment)

Class Name	Costs of a \$10,000 investment	Costs paid as a percentage of a \$10,000 investment
Class C	\$299	2.99%

## How did the Fund perform during the reporting period?

Both the trend-following and 60/40 components gained, with trend-following generating higher returns. The most profitable trends were long cocoa, long global stock indices and short Japanese yen. On the 60/40 side, the tech led rally in the S&P 500 drove returns, while the long bonds position lost money as rate cuts expectations were pushed back.



Average Annual Total Returns		
	Since Inception (12/28/2023)	
Catalyst/Aspect Enhanced Multi-Asset Fund	15.80%	
S&P 500 <sup>®</sup> Index	14.97%	
ICE BofA 3-Month U.S. Treasury Bill Index	2.70%	

The Fund's past performance is not a good predictor of how the Fund will perform in the future. The graph and table do not reflect the deduction of taxes that a shareholder would pay on fund distributions or redemption of fund shares.

Fund Statistics		
Net Assets	\$20,012,461	
Number of Portfolio Holdings	184	
Advisory Fee (net of waivers)	\$64,258	
Portfolio Turnover	6%	

# Asset Weighting (% of total investments) - Exchange-Traded Funds 48.4% - Money Market Funds 51.6% Top 10 Holdings (% of net assets)

% of Net Assets

39.3%

Holding Name

iShares Core U.S. Aggregate Bond ETF

## What did the Fund invest in?

Sector Weighting (% of net assets)			
Money Market Funds	42.0%		
Fixed Income	39.3%		
Other Assets in Excess of Liabilities	18.7%		

# **Material Fund Changes**

No material changes occurred during the year ended June 30, 2024.



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## Where can I find additional information about the Fund?

Additional information is available on the Fund's website (https://catalystmf.com/literature-and-forms/), including its:

- Prospectus
- Financial information
- · Holdings
- · Proxy voting information

TSR-AR 063024-CASCX