

STRATEGIC INCOME STRATEGY

AS OF SEPTEMBER 30, 2021



AFTER FEES

Available on TAMP Platforms

INVESTMENT OBJECTIVES & STRATEGY

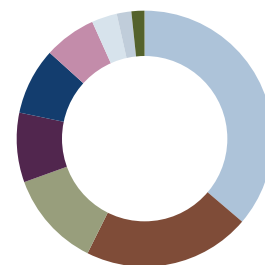
The Ocean Park Strategic Income Strategy seeks to achieve satisfactory Total Return – income and capital appreciation – over each market cycle, while limiting drawdowns, an approach that has in recent years been called absolute return. It is a globally diversified strategy, with asset allocation tactically adjusted to reflect changes in the economy and market cycles. The Strategy invests in a diverse selection of mutual funds to access a wide range of income-oriented asset classes. A stop is placed under each holding that rises as its price rises, and the holding is sold when price declines below the stop to limit drawdowns even during periods of severe market declines. There are no set proportions or limits for the Strategy's allocations.

HOLDINGS

FUND	WEIGHT
Sierra Tactical Core Income Fund	43.0%
Sierra Tactical Bond Fund	32.3%
Cohen & Steers Preferred Sec & Inc I	5.4%
Principal Spectrum Pref&Cptl Scs Inclnst	5.3%
Sierra Tactical Municipal Fund	4.8%
PIMCO International Bond (USD-Hdg) Instl	4.7%
PIMCO Emerging Markets Bond Instl	2.5%
Money Market Fund	2.0%
Total	100.0%

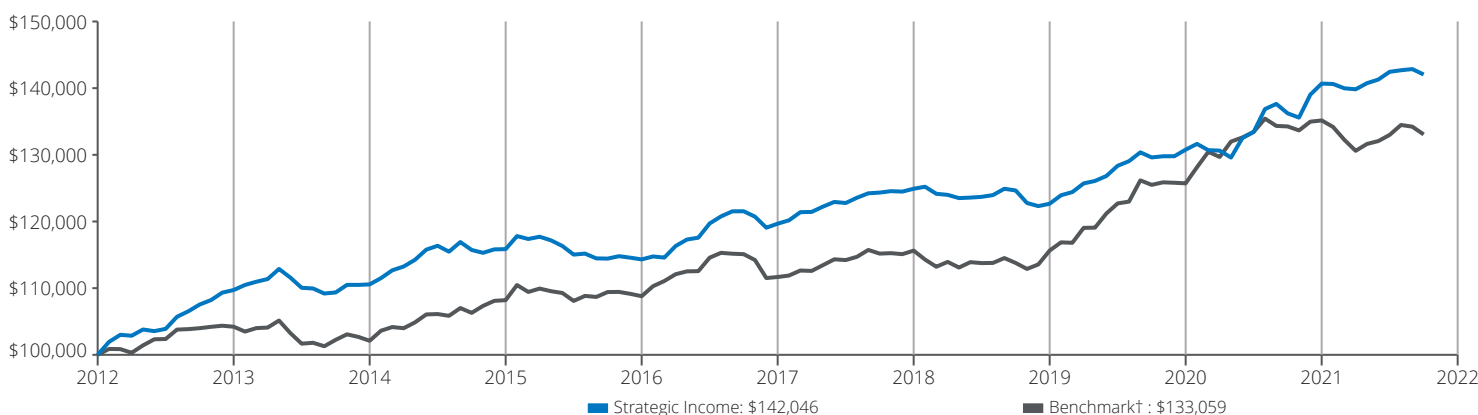
ASSET ALLOCATION

High Yield Corp. Bonds	36.2%
Preferred Stock	21.1%
Tax Free Municipal Bonds	12.1%
Cash and Equivalents	8.8%
International Bonds	8.4%
Multisector Bond Funds	6.6%
Emerging Markets Bonds	3.2%
Floating Rate Funds	1.9%
Low-Duration Bonds	1.6%



Holdings and Asset Allocation are subject to change.

GROWTH OF \$100,000



† The benchmark for the Ocean Park Strategic Income Strategy is the Bloomberg Barclays U.S. Aggregate Bond Index, which is a broad-based flagship benchmark that measures the investment grade, U.S. dollar-denominated, fixed-rate taxable bond market. You cannot invest directly in an index or category and unmanaged index or category returns do not reflect any fees, expenses, or sales charges.

AS OF SEPTEMBER 30, 2021

PERFORMANCE METRICS

Since Inception (1/3/2012 – 9/30/2021)

	CUMULATIVE RETURN	RETURN	STANDARD DEVIATION %	SHARPE RATIO	DOWNSIDE DEVIATION %	SORTINO RATIO	MAXIMUM DRAWDOWN
Strategic Income	42.05%	3.67%	2.68	1.05	1.21	2.01	-3.26%
Benchmark†	33.36%	3.00%	3.02	0.76	1.74	1.31	-3.67%

QUARTERLY RETURNS

RETURNS BY QUARTER

STRATEGIC INCOME

MAXIMUM DRAWDOWN

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER	FULL YEAR	FULL YEAR BENCHMARK†	STRATEGIC INCOME	BENCHMARK†
2021	-0.61%	1.88%	-0.29%	—	0.97%	-1.55%	-0.61%	-3.37%
2020	-0.11%	2.15%	2.09%	3.27%	7.58%	7.51%	-1.56%	-1.30%
2019	2.48%	2.10%	0.98%	0.90%	6.61%	8.72%	-0.59%	-0.53%
2018	-0.73%	-0.24%	0.78%	-1.60%	-1.80%	0.01%	-2.32%	-2.38%
2017	1.47%	1.10%	1.27%	0.46%	4.38%	3.54%	-0.13%	-0.55%
2016	1.76%	2.90%	1.53%	-1.53%	4.69%	2.65%	-2.03%	-3.28%
2015	1.61%	-2.28%	-0.52%	-0.11%	-1.33%	0.55%	-2.97%	-2.15%
2014	2.43%	2.74%	-0.54%	0.11%	4.78%	5.97%	-1.38%	-0.68%
2013	1.50%	-1.18%	-0.63%	1.11%	0.77%	-2.02%	-3.26%	-3.67%
2012	2.86%	1.01%	3.51%	2.02%	9.72%	4.21%	-0.24%	-0.57%

AVERAGE ANNUAL RETURNS AND VOLATILITY

ANNUALIZED RETURNS	QTD	YTD	PERIODS OVER A YEAR ARE ANNUALIZED							SINCE INCEPTION
			1 YEAR	3 YEARS	5 YEARS	10 YEARS	15 YEARS	20 YEARS		
Strategic Income	-0.29%	0.97%	4.28%	4.45%	3.17%	—	—	—	3.67%	
Benchmark†	0.05%	-1.55%	-0.90%	5.36%	2.94%	—	—	—	3.00%	

STANDARD DEVIATION % (TRAILING PERIODS)

Strategic Income	N/A	N/A	3.03	3.16	2.74	—	—	—	2.68
Benchmark†	N/A	N/A	3.05	3.54	3.31	—	—	—	3.02

SENIOR INVESTMENT TEAM



Kenneth L. Sleeper MBA, PhD
Co-Founder, Portfolio Manager
Started in Industry: 1984



David C. Wright, JD
Co-Founder, Portfolio Manager
Started in Industry: 1985



Doug Loeffler, CFA, CAIA
Executive VP of Investment Management
Started in Industry: 1988

DEFINITIONS

Standard Deviation is a statistical concept used in investment management to measure risk for the variability of return of a fund's performance. A high standard deviation represents greater risk.

Sharpe Ratio uses standard deviation to measure a fund's risk-adjusted returns. The higher a fund's Sharpe Ratio, the better a fund's returns have been relative to the risk it has taken on.

Downside Deviation is a risk statistic measuring volatility. It is a variation of Standard Deviation that focuses only upon the "bad" volatility.

Sortino Ratio is a modification of the Sharpe Ratio that differentiates harmful volatility from general volatility by taking into account the Standard Deviation of negative asset returns, called Downside Deviation.

Max Drawdown is an indicator of the risk of a portfolio chosen based on a certain strategy. It measures the largest single drop from peak to bottom in the value of a portfolio (before a new peak is achieved) using month-end data.

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The "Growth of \$100,000 - After Fees" graph and the "Quarterly Performance - After Fees" chart show the performance which was achieved in the Ocean Park (or affiliate) Strategic Income Program SMA marker accounts managed in the same way as the Ocean Park Strategic Income Strategy. The performance presented is net of an assumed total fee rate of 1.60% annually which is calculated and deducted monthly. U.S. Dollars are the currency used to express performance results.

Since 4/1/2013, the source of the performance data is from a marker SMA account managed in the same way as the Ocean Park Strategic Income Strategy by Ocean Park. From 1/1/2012 to 3/31/2013, from a marker SMA account managed by an affiliate in the same way as the Ocean Park Strategic Income Strategy.

The net performance data shown reflects the reinvestment of dividends but will vary from the net results for each client due to different fee arrangements charged by the custodian platform, any brokerage firm involved and the financial adviser. Specific investments in the Strategy may be made at different times and into different holdings.

Since 1/1/2012, the SMA marker accounts, which represent the Ocean Park Strategic Income Strategy, have been allocated to a mutual fund managed by an affiliate of Ocean Park.

The performance data does represent the impact that material economic and market factors had on the investment manager's decision-making. The performance shown represents past performance. Past performance does not guarantee future results. All investments involve risk, including loss of principal.

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