Return on Capital Income

Objective

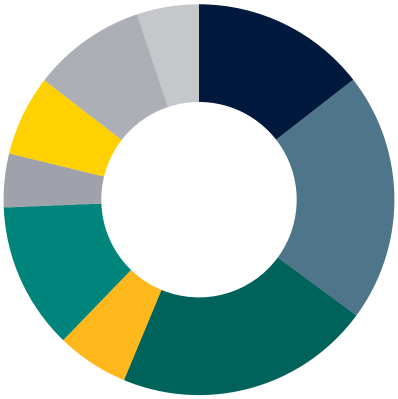
This strategy aims to generate elevated income while targeting tax efficiency where possible, with a focus on lower volatility and downside protection.

Inception Date	12/31/2025
Number of Holdings	8
Composite Assets	$24.38 Million
Short Name	ROCI

What is the Return on Capital Income Strategy?

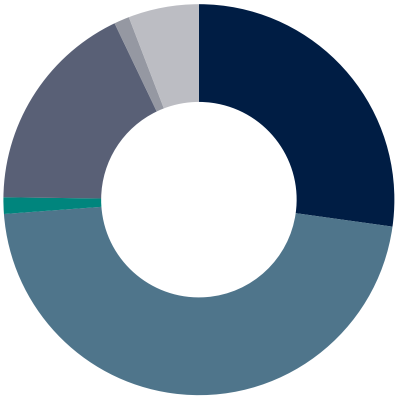
- Utilizes ETFs engineered to deliver high levels of income, including option-based strategies that may generate tax-efficient Return of Capital.
- Diversifies across multiple asset classes to help mitigate volatility and soften market drawdowns.
- Holdings are monitored to maintain attractive income generation under evolving market conditions.

Equity Style



Large Value	14.48%
Large Core	20.61%
Large Growth	21.18%
Mid Value	5.96%
Mid Core	12.13%
Mid Growth	4.44%
Small Value	6.66%
Small Core	9.42%
Small Growth	5.12%

Asset Allocation



Cash/Cash Alternatives	28.16%
US Equity	48.27%
Non-US Equity	1.41%
US Bond	18.33%
Non-US Bond	1.31%
Other	6.04%

Top 10 Holdings

Holding	Allocation
NEOS Enhanced Income Aggregate Bond ETF	20.07%
NEOS Enhanced Inc 1-3 Month T-Bill ETF	15.04%
NEOS S&P 500(R) High Income ETF	14.98%
NEOS Nasdaq-100 Hdg Eq Inc ETF	14.92%
NEOS Gold High Income ETF	14.73%
NEOS Real Estate High Income ETF	10.02%
NEOS Russell 2000 High Income ETF	9.13%
Cash/Cash Alternatives	1.12%

Sector Diversification

Sector	Allocation
Communication Services	7.65%
Consumer Cyclical	7.67%
Consumer Defensive	3.71%
Energy	2.05%
Financial Services	6.46%
Healthcare	6.82%
Industrials	6.80%
Basic Materials	1.69%
Real Estate	22.03%
Technology	33.58%
Utilities	1.54%