

SYMAX | SYMCX | SYMIX

FUND OBJECTIVE

The Fund's investment objective is capital appreciation.

INVESTMENT STRATEGY

The Fund may invest up to 80% of assets in the Traditional Component Strategy and up to 50% of assets in the Alternative Component Strategy. Under normal conditions, assets will be allocated to each strategy in substantially equal risk adjusted proportions.

Traditional Component Strategy

- The Traditional Component Strategy seeks to capture returns that have been historically associated with risk premiums (i.e., the difference between expected return on investment and risk-free rate) for investing in equity and debt securities.
- This strategy is expected to benefit from periods of economic growth.

Alternative Component Strategy

- The Alternative Component Strategy seeks to capture returns from sustained price dislocations in currency, interest rate and commodity markets.
- The strategy is expected to benefit from periods of economic uncertainty and risk.

HOW TO INVEST

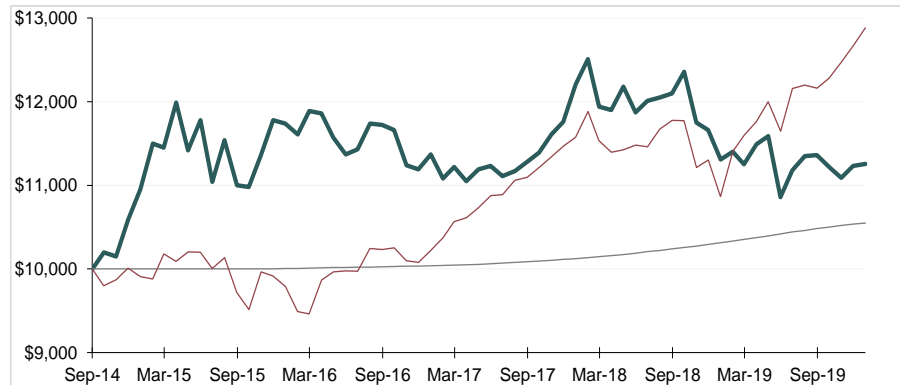
Share Class	Ticker	CUSIP
Class A	SYMAX	62827P386
Class C	SYMCX	62827P378
Institutional	SYMIX	62827P360

Min. Initial Investment: \$2,500
 Min. Subsequent Investment: \$100

The **AlphaCentric Symmetry Strategy Fund** utilizes a specifically constructed and repeatable set of investment building blocks designed to capture the available risk premiums during periods of broad economic growth, as well as during periods of economic growth risk.

GROWTH OF \$10,000: Ending December 31, 2019

■ SYMIX (\$11,256) ■ 3-Month Treasury Bill (\$10,550) ■ MSCI World/Barclays Agg (\$12,884)



PERFORMANCE ENDING December 31, 2019 (Annualized if greater than 1 year)

Share Class/Benchmark	YTD	1 YR	3 YR	5 YR	Inception*
Class I	-0.48	-0.48	-0.33	0.55	2.24
3-Month Treasury Bill Index	2.28	2.28	1.67	1.07	1.01
MSCI World/Barclays Agg	18.60	18.60	8.02	5.39	4.87
Class A	n/a	n/a	n/a	n/a	-0.31
Class C	n/a	n/a	n/a	n/a	-0.59
3-Month Treasury Bill Index	n/a	n/a	n/a	n/a	0.78
MSCI World/Barclays Agg	n/a	n/a	n/a	n/a	6.18
Class A w/ Sales Charge	n/a	n/a	n/a	n/a	-6.06

* Fund Inception: 9/1/2014 (Class I) & 8/9/2019 (Class A & C).

PERFORMANCE & RISK STATISTICS 9/1/2014 to 12/31/2019

	SYMIX
Cumulative Return	12.56%
Standard Deviation	9.12%
Average Up Month	2.02%
Average Down Month	-2.10%
Worst Drawdown	-13.19%

CORRELATION TO INDEXES 9/1/2014 to 12/31/2019

	SYMIX
S&P 500 TR Index	0.44
Barclays U.S. Agg. Bond	0.17
MSCI World Index	0.42
MSCI World/Barclays Agg.	0.45
HFRI FOF Composite Index	0.49

The Fund acquired all of the assets and liabilities of MLM Symmetry Fund, LP (the "Predecessor Fund") in a tax-free reorganization on August 9, 2019. In connection with this acquisition, shares of the Predecessor Fund were exchanged for Class I shares of the Fund. The Fund's investment objectives, policies, restrictions, and guidelines are, in all material respects, equivalent to the Predecessor Fund's investment objectives, policies, restrictions, and guidelines. The Fund's sub-advisor was the adviser to the Predecessor Fund.

The maximum sales charge for Class "A" Shares is 5.75%. 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 Fund's prospectus please call the Fund, toll free at 1-844-ACFUND (844-223-8637). You can also obtain a prospectus at www.AlphaCentricFunds.com.

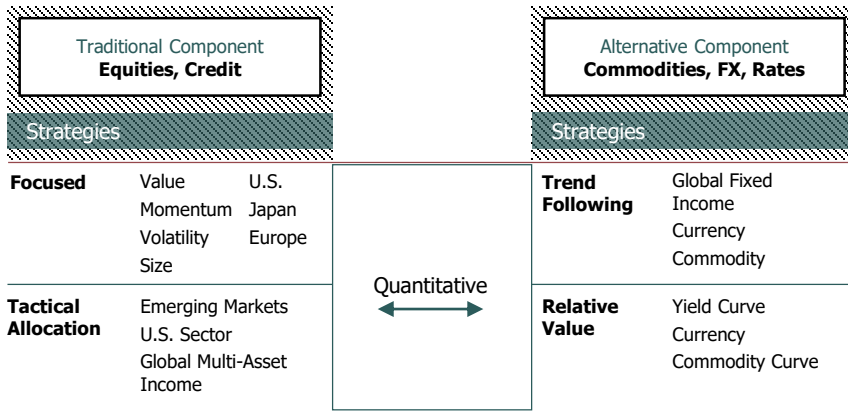
Symmetry Strategy Fund

4Q 2019 Fact Sheet

Class A: SYMAX | Class C: SYMCX | Class I: SYMIX



INVESTMENT BUILDING BLOCKS



MT LUCAS: +130 YEARS OF MARKETS & DERIVATIVES EXPERIENCE

"Not our first business cycle, not our first serious recession, not our first financial crisis"

1986

Firm founded to provide alternative strategies to institutional investors

1988

Launched the industry's first alternative beta index, the MLM Index™

1996

Established flagship Global Macro Strategy-MLM Macro Peak

2013

Launched quantitative macro strategy, MLM Symmetry™

Mount Lucas's MLM Symmetry Strategy, for which the Fund is based on, is a core, liquid alternative portfolio that seeks to capture the investment premiums generated by assuming economic risks in global markets. Its naturally diversified exposures seek to produce results across market cycles.

Past performance does not guarantee future results and there is no assurance that the Fund will achieve its investment objective.

BofA Merrill Lynch 3-Month U.S. Treasury Bill Index tracks the performance of the U.S. dollar denominated U.S. Treasury Bills publicly issued in the U.S. domestic market with a remaining term to final maturity of less than 3 months. You cannot invest directly in an index. **MSCI World/Barclays Agg** "blended index" reflects an unmanaged portfolio of 60% of the MSCI World Index and 40% of the Bloomberg Barclays U.S. Aggregate Bond Index. Unmanaged index returns do not reflect fees, expenses or sales charges.

RISK CONSIDERATIONS:

4050-NLD-1/13/2020

Investors should carefully consider the investment objectives, risks, charges and expenses of the AlphaCentric Funds. This and other important information about the Fund is contained in the prospectus, which can be obtained by calling **844-ACFUNDS (844-223-8637)** or at www.AlphaCentricFunds.com. The prospectus should be read carefully before investing. The AlphaCentric Funds are distributed by Northern Lights Distributors, LLC, member FINRA/SIPC. AlphaCentric Advisors LLC is not affiliated with Northern Lights Distributors, LLC.

Investing in the Fund carries certain risks. The Fund will invest a percentage of its assets in derivatives, such as futures and options contracts. The use of such derivatives and the resulting high portfolio turn-over may expose the Fund to additional risks that it would not be subject to if it invested directly in the securities and commodities underlying those derivatives. The Fund may experience losses that exceed those experienced by funds that do not use futures contracts, options and hedging strategies. Investing in commodities markets may subject the Fund to greater volatility than investments in traditional securities. Currency trading risks include market risk, credit risk and country risk. Foreign investing involves risks not typically associated with U.S. investments. Changes in interest rates and the liquidity of certain investments could affect the Fund's overall performance. The Fund is non-diversified and as a result, changes in the value of a single security may have significant effect on the Fund's value. Other risks include U.S. Government securities risks and investments in fixed income securities. Typically, a rise in interest rates causes a decline in the value of fixed income securities or derivatives owned by the Fund. Furthermore, the use of leveraging can magnify the potential for gain or loss and amplify the effects of market volatility on the Fund's share price. The Fund is subject to regulatory change and tax risks; changes to current rules could increase costs associated with an investment in the Fund. These factors may affect the value of your investment.

SYMAX SYMCX SYMIX

FUND MANAGEMENT

Investment Advisor

AlphaCentric Advisors LLC

Investment Sub-Advisor

Mount Lucas Management LP

Portfolio Managers

Gerald L. Prior, III

- COO and Portfolio Manager of Mount Lucas
- 21+ years experience

David Aspell

- Portfolio Manager of Mount Lucas
- 15+ years experience

Timothy J. Rudderow Sr.

- CEO and CIO of Mount Lucas
- 35+ years experience

SHARE CLASS INFORMATION

Share Class	Inception	Net Expense*	Gross Expense
Class A	8/2/2019	2.30%	2.31%
Class C	8/2/2019	3.05%	3.06%
Class I	9/1/2014	2.05%	2.06%

*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 certain expenses including brokerage costs; underlying fund expenses; borrowing costs, such as (a) interest and (b) dividends on securities sold short; taxes; and, extraordinary expenses) at 2.24%, 2.99% and 1.99% of the Class A Shares Class, C Shares and Class I Shares, respectively, through July 31, 2021.