

The NEOS Nasdaq-100® Hedged Equity Income ETF seeks high monthly income in a tax efficient manner with a measure of downside protection.



### High Monthly Income Generation

NUSI aims to generate high monthly income by investing in the constituents of Nasdaq-100 Index and implementing a data-driven option strategy



### Tax Efficiency

NUSI utilizes NDX index options classified as section 1256 contracts (60% long term/40% short term) and Fund managers may seek to take advantage of tax loss harvesting opportunities



### A Measure of Downside Protection

The Fund may offer a measure of downside protection via a constant, fully financed market hedge that seeks to reduce downside risk



### Professional options management

Leverage the deep expertise and research of NEOS combining decades of experience managing options-based ETFs

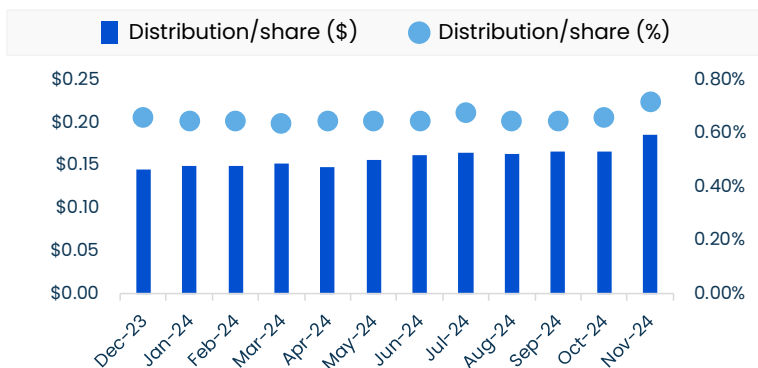
<b>Ticker</b>	NUSI
<b>Underlying Exposure</b>	Nasdaq-100 Index
<b>Total Expense Ratio</b>	0.68%
<b>Distribution Frequency</b>	Monthly
<b>Inception Date</b>	12/19/2019
<b>CUSIP</b>	78433H303
<b>ISIN</b>	US78433H303
<b>Bloomberg Ticker</b>	NUSI
<b>Exchange</b>	NYSE

### Month-End Performance

	1-Mo	3-Mo	6-Mo	YTD	Inception	1 Yr	3 Yr	5Yr	Inception
<b>NUSI (NAV)</b>	4.28%	6.39%	13.86%	24.75%	54.30%	29.67%	5.23%	-	9.16%
<b>NUSI (Market Price)</b>	4.21%	6.16%	13.88%	24.81%	53.86%	29.98%	5.05%	-	9.09%
<b>CBOE S&amp;P 500 Zero-Cost Put Spread Collar Index</b>	4.48%	6.94%	14.12%	22.45%	67.19%	26.98%	10.52%	-	10.94%

<b>Distribution Frequency</b>	Monthly
<b>Distribution Rate</b>	8.67%
<b>12-Month Distribution Rate</b>	7.42%
<b>Distribution/share (%)</b>	0.72%
<b>Distribution/share (\$)</b>	\$0.1866
<b>30-day SEC Yield</b>	0.11%

### Trailing 12-month distributions



This material must be preceded or accompanied by a prospectus. Investors should consider the investment objectives, risks, charges and expenses of the ETF carefully before investing. For a prospectus or summary prospectus with this and other important information about the Fund, please [click here](#). Read the prospectus carefully before investing. Distributions have consisted of return of capital. There is no guarantee the ETF will pay an income, dividend or capital gains distribution. Distributions may exceed the Funds' income and gains for the Funds' taxable year. Distributions in excess of the Funds' current and accumulated earnings and profits will be treated as a return of capital, which may have adverse tax consequences upon disposition or sale of Fund shares. As of the most recent distributions by the funds, the distribution composition was estimated to be 99% return of capital. Please see the 19a-1 notices for more information.

The performance data quoted represents past performance and does not guarantee future results. Investment return and principal value of an investment will fluctuate so that an investor's shares, when redeemed, may be worth more or less than their original cost. Current performance may be higher or lower than the performance quoted. High short-term performance may be unusual, and investors should not expect such performance to be repeated. Performance of less than one year is cumulative. You cannot invest directly in an index. For the most recent month-end performance, please call (866) 498-5677 or visit <https://neofunds.com>.

Seeks full replication of the Nasdaq-100 Index



Data-driven option overlay seeking high monthly income & a measure of downside protection



# NUSI

### Potential Use Case

NUSI may serve as an alternative or complement to existing income-focused investments. The Fund's income is primarily generated from the sale of Nasdaq-100 (NDX) Index options, a source less correlated to interest rates that also offers preferential tax treatment.

### Key Features

- Seeks high monthly income
- Tax efficient options strategy and ETF structure
- Potential measure of downside protection

### Portfolio Management Team

#### Garrett Paolella

Co-Founder, Managing Partner  
15 Years Investment Experience

#### Troy Cates

Co-Founder, Managing Partner  
25 Years Investment Experience

### Top 10 Holdings *(Holdings are subject to change)*

Apple Inc	8.68%	Broadcom Inc	4.66%
NVIDIA Corp	8.14%	Tesla Inc	4.03%
Microsoft Corp	7.42%	Costco Wholesale Corp	2.69%
Amazon.com Inc	4.89%	Alphabet Inc Class A	2.41%
Meta Platforms Inc	4.88%	Netflix Inc	2.40%

An investment in NEOS ETFs involve risk, including possible loss of principal. The equity securities purchased by the Funds may involve large price swings and potential for loss. NEOS ETFs are bought and sold at market price (not NAV) and are not individually redeemed from the Fund. Total Returns are calculated using the daily 4:00pm EST net asset value (NAV). Market price returns reflect the midpoint of the bid/ask spread as of the close of trading on the exchange where Fund shares are listed. Market price returns do not represent the returns you would receive if you traded shares at other times.

The use of derivative instruments involves risks different from, or possibly greater than, the risks associated with investing directly in securities and other traditional investments. These risks include (i) the risk that the counterparty to a derivative transaction may not fulfill its contractual obligations; (ii) risk of mispricing or improper valuation; and (iii) the risk that changes in the value of the derivative may not correlate perfectly with the underlying asset, rate or index. Derivative prices are highly volatile and may fluctuate substantially during a short period of time. The use of leverage by the Fund, such as borrowing money to purchase securities or the use of options, will cause the Fund to incur additional expenses and magnify the Fund's gains or losses. The earnings and prospects of small and medium sized companies are more volatile than larger companies and may experience higher failure rates than larger companies. Small and medium sized companies normally have a lower trading volume than larger companies, which may tend to make their market price fall more disproportionately than larger companies in response to selling pressures and may have limited markets, product lines, or financial resources and lack management experience. The funds are new with a limited operating history.

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## NEOS Nasdaq-100 Hedged Equity Income ETF

### Definitions:

**Nasdaq-100® Index:** A rules-based, market capitalization-weighted index of 100 of the largest non-financial companies, with certain rules capping the influence of the largest components. It is based on exchange, and it is not an index of U.S.-based companies.

**CBOE S&P 500 Put Spread Collar Index (CLLZ):** The Cboe S&P 500 Zero-Cost Put Spread Collar IndexSM (CLLZ) is a variation of the Cboe S&P 500 Collar Index (CLL) that hedges negative S&P 500® stock returns more selectively than the CLL at zero upfront-cost. First, the long 5% SPX put in the CLL is replaced by a less protective 2.5% - 5% put spread with a lower premium, Second an SPX call is sold with a strike such that the call premium offsets the cost of the put spread. The CLLZ portfolio is rebalanced monthly after the expiration of SPX options, typically 11 am ET every third Friday. New SPX options are then bought and sold.

**Option:** Options are financial derivatives that give buyers the right, but not the obligation, to buy or sell an underlying asset at an agreed-upon price and date.

**Distribution Rate:** The annual rate an investor would receive if the most recent fund distribution remained the same going forward. The distribution rate represents a single distribution from the Fund and is not a representation of the Fund's total return. The distribution yield is calculated by multiplying the most recent distribution by 12 in order to annualize it, and then dividing by the Fund's NAV.

**12-Month Distribution Rate:** Represents the distribution rate an investor would have received if they had held the fund over the last twelve months, assuming the most recent Ex-date NAV. To calculate the 12-month distribution rate the previous 12 distributions are summed (including income, capital gains, and return of capital during the period), and divided by the most recent Ex-date NAV.

**30-day SEC Yield:** A calculation based on a formula mandated by the Securities and Exchange Commission (SEC) that calculates a fund's hypothetical annualized income, as a percentage of its assets. A security's income, for the purposes of this calculation, is based on the current market yield to maturity (in the case of bonds) or projected dividend yield (for stocks) of the fund's holdings over a trailing 30-day period. This hypothetical income will differ (at times, significantly) from the fund's actual experience; as a result, income distributions from the fund may be higher or lower than implied by the SEC yield.

**Tax Loss Harvesting:** The timely selling of securities at a loss in order to offset the amount of capital gains tax due on the sale of other securities at a profit.

**Covered Call:** The term covered call refers to a financial transaction in which the investor selling call options owns an equivalent amount of the underlying security. To execute this, an investor who holds a long position in an asset then writes (sells) call options on that same asset to generate an income stream. The investor's long position in the asset is the cover because it means the seller can deliver the shares if the buyer of the call option chooses to exercise.

### Most Recent Quarter-End Performance (9/30/2024)

	1-Mo	3-Mo	6-Mo	YTD	Inception	1 Yr	3 Yr	5Yr	Inception
<b>NUSI (NAV)</b>	3.16%	3.87%	12.85%	20.97%	49.61%	37.08%	5.78%	-	8.79%
<b>NUSI (Market Price)</b>	2.83%	3.33%	12.49%	20.89%	49.03%	37.07%	5.55%	-	8.70%
<b>CBOE S&amp;P 500 Zero-Cost Put Spread Collar Index</b>	2.28%	5.53%	7.98%	17.12%	59.92%	26.99%	10.08%	-	10.31%

*The performance data quoted represents past performance and does not guarantee future results. Investment return and principal value of an investment will fluctuate so that an investor's shares, when redeemed, may be worth more or less than their original cost. Current performance may be higher or lower than the performance quoted. High short-term performance may be unusual, and investors should not expect such performance to be repeated. Performance of less than one year is cumulative. You cannot invest directly in an index. For the most recent month-end performance, please call (866) 498-5677 or visit <https://neofunds.com>.*