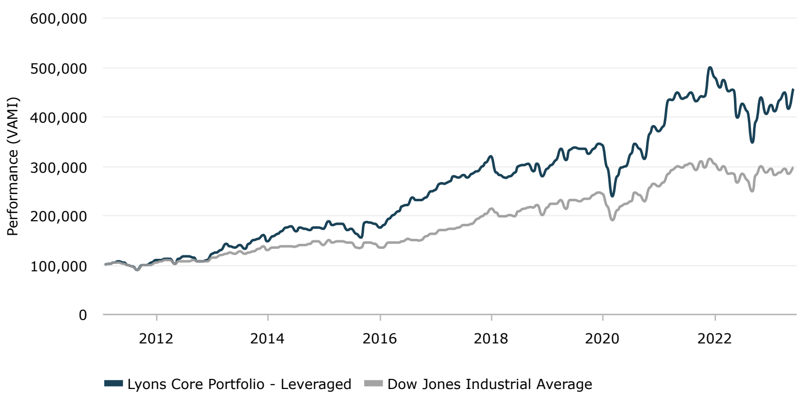
JUNE 2023

Lyons Core Portfolio - Leveraged

STRATEGY DESCRIPTION

The Lyons Core Portfolio is a core asset portfolio that invests in income-generating common and preferred stocks and corporate bonds with long-term holding periods intended to optimize tax efficiency. Portfolios are generally invested in individual common stocks and own ETFs or mutual funds for preferred stocks and corporate bonds. The Core may utilize margin. The benchmark is the Dow Jones Industrial Average.

GROWTH OF 100K



PERFORMANCE STATISTICS

Total Return Annualized
13.10%

Winning Months (%)
62.84%

Average Winning Month
4.58%

Average Losing Month
-4.50%

Sharpe Ratio
0.70

Sortino Ratio
0.98

Standard Deviation Monthly
5.94%

Downside Deviation
3.65%

Total Return Cumulative
356.37%

MONTHLY PERFORMANCE

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year	CR
2023	4.52	-2.80	5.47	3.37	-7.32	10.00							**12.92**	356.37
2022	-4.12	-3.98	2.91	-4.65	0.48	-12.44	7.14	-3.69	-15.07	12.35	12.30	-7.80	**-18.97**	304.16
2021	-2.66	3.14	13.50	0.21	3.33	-2.71	0.84	2.24	-4.20	2.25	0.42	13.03	**31.60**	398.80
2020	-0.68	-13.32	-19.55	16.50	6.23	1.60	8.02	6.55	-3.34	-5.79	16.44	3.63	**10.13**	279.02
2019	5.30	2.31	3.67	6.82	-6.60	6.76	1.56	-0.68	-0.09	-3.34	2.97	3.33	**23.30**	244.15
2018	3.57	-9.75	-2.31	-2.12	1.19	2.67	5.07	0.51	0.48	-4.47	5.38	-8.45	**-9.20**	179.12
2017	0.92	5.59	0.23	1.24	4.05	-1.33	1.81	-1.16	2.78	1.59	3.13	3.18	**24.12**	207.38
2016	-3.62	1.86	7.05	4.92	3.26	5.49	0.69	6.60	-2.09	-0.03	2.86	4.81	**36.05**	147.65
2015	-0.85	8.21	-4.20	0.85	0.25	-6.82	1.92	-5.65	-5.16	20.27	-0.67	-1.32	**4.11**	82.02
2014	-7.90	6.84	3.26	3.33	5.16	1.40	-6.32	5.19	-1.09	-1.71	2.38	0.52	**10.38**	74.84
2013	11.97	0.38	5.63	8.80	-2.91	-2.73	4.65	-5.07	5.87	6.57	2.14	3.49	**44.52**	58.41
2012	5.20	0.02	2.14	1.29	-9.52	10.46	3.85	-0.55	-0.63	-6.97	-0.71	3.41	**6.63**	9.61
2011			0.75	3.93	1.21	-2.09	-3.98	-3.63	-6.45	10.56	-0.48	4.02	**2.79**	2.79

STATISTICS

Sharpe Ratio	0.70
Sortino Ratio	0.98
Skewness	-0.08
Kurtosis	1.48
Standard Deviation Monthly	5.94%
Downside Deviation	3.65%
Average Losing Month	-4.50%
Correlation vs. Dow Jones Industrial Average	0.88
Standard Deviation Annualized	20.56%

STATISTICS

Last Month	10.00%
Year To Date	12.92%
3 Month ROR	5.38%
12 Months ROR	15.12%
Total Return Cumulative	356.37%
Total Return Annualized	13.10%
Winning Months (%)	62.84%
Average Winning Month	4.58%
Max Drawdown	-30.74%

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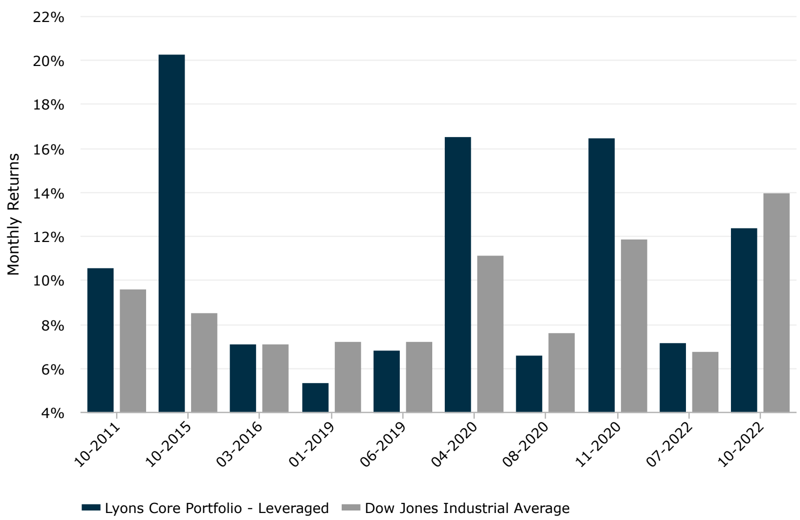
UP CAPTURE VS. DOW JONES INDUSTRIAL AVERAGE



GENERAL INFORMATION

Minimum Investment	100,000 USD
Margin to Equity	30.00%
Highwater Mark	No
E-mail	s.read@lyonswealth.com
Location	Winter Park, Florida, United States
Phone	(407) 951-8710
Website	https://www.lyonswealth.com/

FUND MANAGER

Corey Roun - Senior Director of Trading & Derivative Strategies

Mr. Roun has been with Lyons Wealth since 2009 and serves as a Sr. Director of Trading and Derivative Strategies. He is responsible for the ongoing trading and portfolio management for the firms strategies. He is also the Chief Technology Officer and ensures that the firm’s technology needs are met and exceeded as well as ensuring that the firm is in compliance with regulations.

Mr. Roun works to ensure that client portfolios are smartly implemented as they transition into their appropriate investment plan. He has an eye for tax efficiency that leads to tax benefits during the reallocation of assets. He also interacts with clients during the early phases to ensure a seamless transition to the firm, as well as a specialized point of contact for detail specific questions. With over 15 years of experience in the investment world, Mr. Roun brings a significant breadth of knowledge from his roles at the firm. Prior to his positions with Lyons Wealth, Mr. Roun worked in sales, marketing, technology and operational roles.

He currently holds his Series 65 securities registration.