iCM Quantitative Innovations ETF Strategy
Capital Preservation (10/90)

Q3 2026 Fact Sheet

Data as of 9/30/26

Strategy Overview

iCM's investment philosophy is rooted in the core belief that - Valuations Matter - and asset class valuations are a key driver of future returns. Investor reactions to market events can result in periods where asset class valuations deviate significantly from their historical fair value, providing the potential for unique excess return opportunities over the long-term. iCM's contrarian investment approach aims to capitalize on such mispricings -- underweighting asset classes that have become expensive and overweighting asset classes that have become inexpensive.

The **iCM Quantitative Innovations – ETF: Capital Preservation (10/90)** strategy executes iCM's contrarian global tactical asset allocation views via ETFs and is allocated 10% to equities and 90% to fixed income.

Investment Process

Base-Case Asset Allocation

Base-case asset allocation is determined based upon client risk tolerance and iCM's long-term capital markets expectations.

Tactical Asset Allocation

Base-case asset allocation is adjusted to reflect current market conditions. Shift away from assets that appear relatively expensive and toward those that look relatively inexpensive.

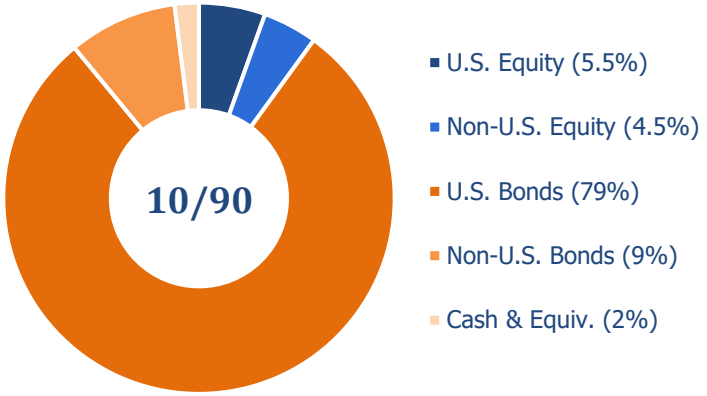
Implementation

Tactical decisions are implemented via ETFs that best expose the strategy to a desired asset class.

Portfolio Details

Primary Investment Vehicles	ETFs

Target Asset Allocation



Key Portfolio Stats[1,2]

# of Holdings	16
SEC Yield	4.74%
Expense Ratio	0.16%

Tactical Positioning

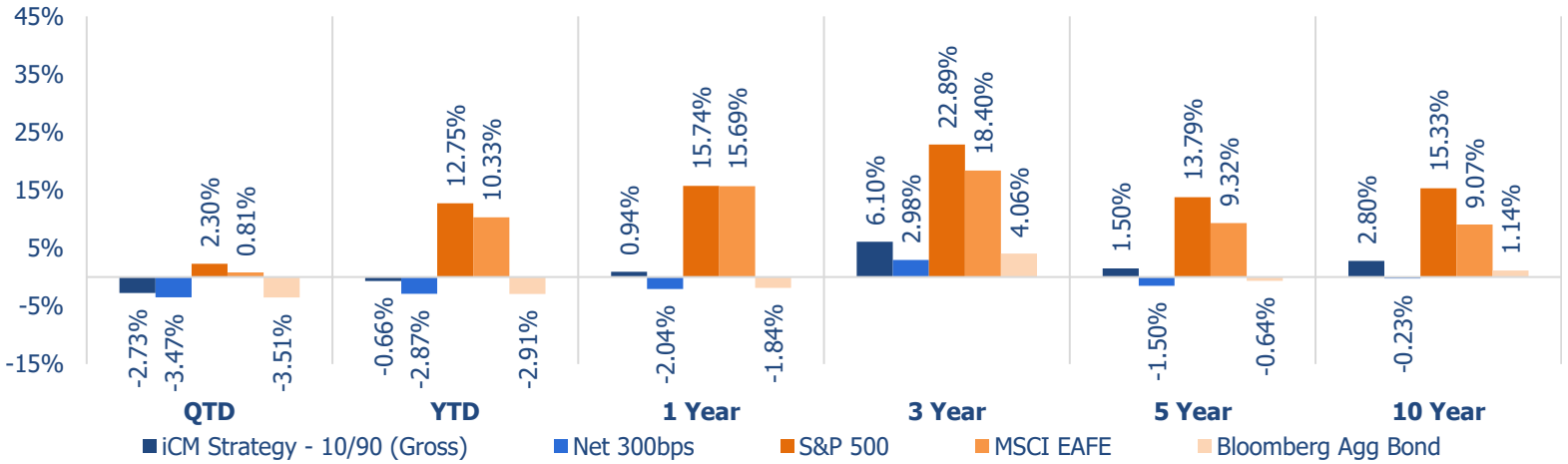
+ Overweight

U.S. Value
U.S. Quality
EM Value
Int'l Value
EM Local Bond

- Underweight

U.S. Growth
IG Corporate Bonds

Annualized Performance



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Portfolio Risk - Annualized

	1 Year	3 Year	5 Year	10 Year
iCM Strategy – 10/90	**4.85%**	**5.41%**	**6.31%**	**5.17%**
S&P 500	13.18%	12.42%	15.64%	15.36%
MSCI EAFE	15.72%	13.02%	15.56%	15.04%
Bloomberg Agg Bond	4.07%	5.62%	6.48%	5.15%

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***S&P 500 Index**: is a market capitalization index that is designed to measure the equity market performance of large cap U.S. stocks.*

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LPLE Tracking #: 1184611 LPL Tracking #: 1184612

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iCM Quantitative Innovations ETF Strategy
Income & Growth (35/65)

Q3 2026 Fact Sheet

Data as of 9/30/26

Strategy Overview

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The **iCM Quantitative Innovations – ETF: Income & Growth (35/65)** strategy executes iCM's contrarian global tactical asset allocation views via ETFs and is allocated 35% to equities and 65% to fixed income.

Investment Process

Base-Case Asset Allocation

Base-case asset allocation is determined based upon client risk tolerance and iCM's long-term capital markets expectations.

Tactical Asset Allocation

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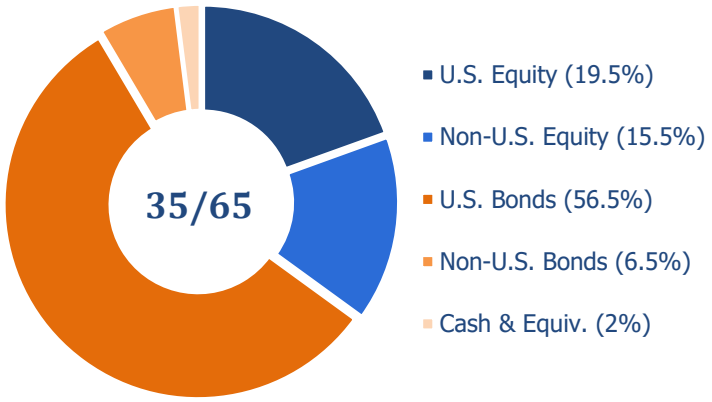
Implementation

Tactical decisions are implemented via ETFs that best expose the strategy to a desired asset class.

Portfolio Details

Primary Investment Vehicles	ETFs

Target Asset Allocation



Key Portfolio Stats[1,2]

# of Holdings	16
SEC Yield	3.74%
Expense Ratio	0.17%

Tactical Positioning

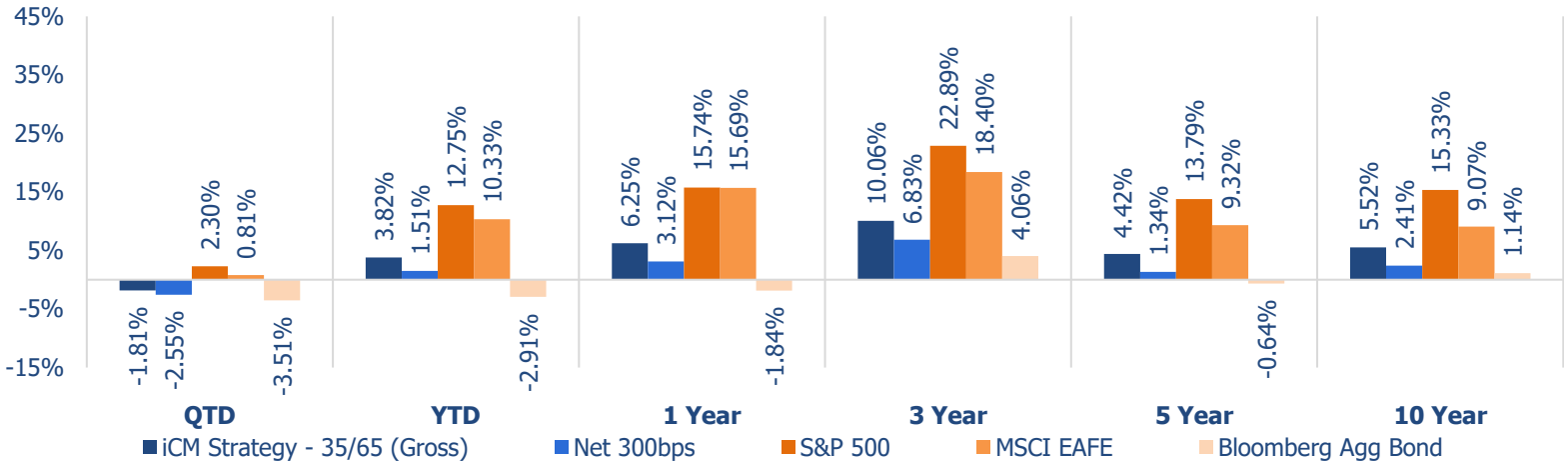
+ Overweight

U.S. Value
U.S. Quality
EM Value
Int'l Value
EM Local Bond

- Underweight

U.S. Growth
IG Corporate Bonds

Annualized Performance



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iCM Quantitative Innovations ETF Strategy

Income & Growth (35/65)

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Portfolio Risk - Annualized

	1 Year	3 Year	5 Year	10 Year
iCM Strategy – 35/65	**7.01%**	**6.78%**	**8.18%**	**7.24%**
S&P 500	13.18%	12.42%	15.64%	15.36%
MSCI EAFE	15.72%	13.02%	15.56%	15.04%
Bloomberg Agg Bond	4.07%	5.62%	6.48%	5.15%

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iCM Quantitative Innovations ETF Strategy
Balanced (50/50)

Q3 2026 Fact Sheet

Data as of 9/30/26

Strategy Overview

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The **iCM Quantitative Innovations – ETF: Balanced (50/50)** strategy executes iCM's contrarian global tactical asset allocation views via ETFs and is allocated 50% to equities and 50% to fixed income.

Investment Process

Base-Case Asset Allocation

Base-case asset allocation is determined based upon client risk tolerance and iCM's long-term capital markets expectations.

Tactical Asset Allocation

Base-case asset allocation is adjusted to reflect current market conditions. Shift away from assets that appear relatively expensive and toward those that look relatively inexpensive.

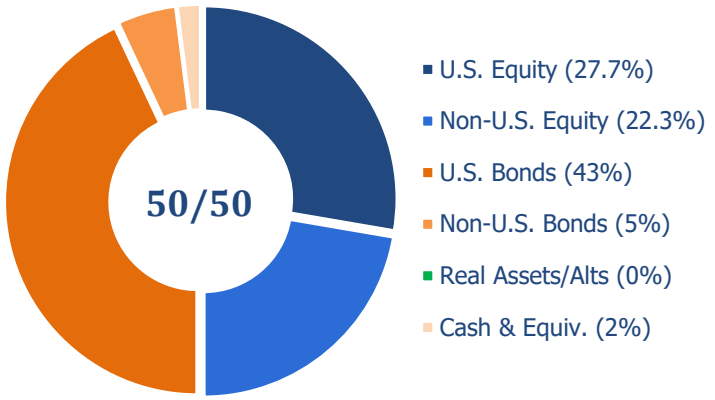
Implementation

Tactical decisions are implemented via ETFs that best expose the strategy to a desired asset class.

Portfolio Details

Primary Investment Vehicles	ETFs

Target Asset Allocation



Key Portfolio Stats[1,2]

# of Holdings	16
SEC Yield	3.20%
Expense Ratio	0.17%

Tactical Positioning

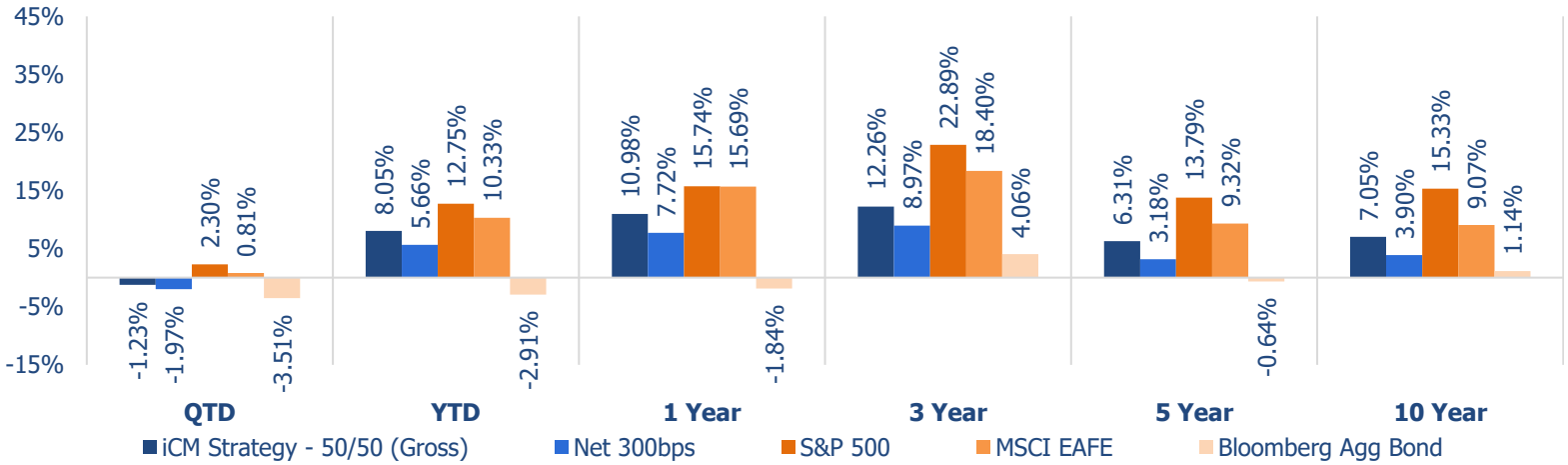
+ Overweight

U.S. Value
U.S. Quality
EM Value
Int'l Value
EM Local Bond

- Underweight

U.S. Growth
IG Corporate Bonds

Annualized Performance



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iCM Quantitative Innovations ETF Strategy
Balanced (50/50)

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Portfolio Risk - Annualized

	1 Year	3 Year	5 Year	10 Year
iCM Strategy – 50/50	**7.73%**	**7.12%**	**8.92%**	**8.39%**
S&P 500	13.18%	12.42%	15.64%	15.36%
MSCI EAFE	15.72%	13.02%	15.56%	15.04%
Bloomberg Agg Bond	4.07%	5.62%	6.48%	5.15%

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iCM Quantitative Innovations ETF Strategy
Conservative Growth (60/40)

Q3 2026 Fact Sheet

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The **iCM Quantitative Innovations – ETF: Conservative Growth (60/40)** strategy executes iCM's contrarian global tactical asset allocation views via ETFs and is allocated 60% to equities and 40% to fixed income.

Investment Process

Base-Case Asset Allocation

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Tactical Asset Allocation

Base-case asset allocation is adjusted to reflect current market conditions. Shift away from assets that appear relatively expensive and toward those that look relatively inexpensive.

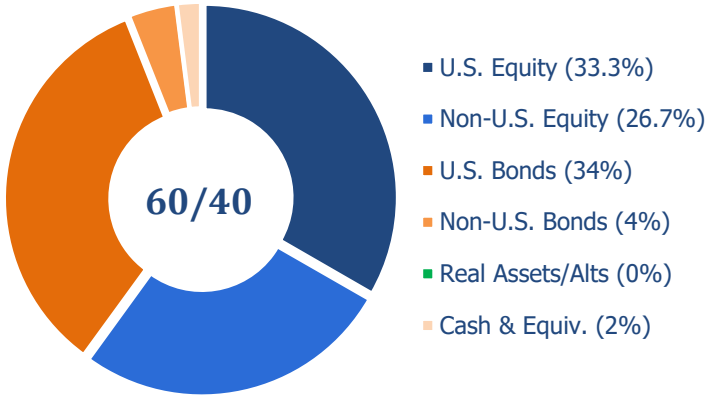
Implementation

Tactical decisions are implemented via ETFs that best expose the strategy to a desired asset class.

Portfolio Details

Primary Investment Vehicles	ETFs

Target Asset Allocation



Key Portfolio Stats[1,2]

# of Holdings	16
SEC Yield	2.86%
Expense Ratio	0.18%

Tactical Positioning

+ Overweight

U.S. Value
U.S. Quality
EM Value
Int'l Value
EM Local Bond

- Underweight

U.S. Growth
IG Corporate Bonds

Annualized Performance



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Conservative Growth (60/40)

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Portfolio Risk - Annualized

	1 Year	3 Year	5 Year	10 Year
iCM Strategy – 60/40	**8.59%**	**7.74%**	**9.78%**	**9.42%**
S&P 500	13.18%	12.42%	15.64%	15.36%
MSCI EAFE	15.72%	13.02%	15.56%	15.04%
Bloomberg Agg Bond	4.07%	5.62%	6.48%	5.15%

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Investors should consider the investment objectives, risks, charges, and expenses of the investment company carefully before investing. The prospectus, and if available, the summary prospectus contains this and other information about the investment company. You can obtain a prospectus from the fund's website or from your financial advisor. Read carefully before investing.

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***Bloomberg Aggregate Bond Index** is composed of the Barclays Capital Government/Corporate Bond and Mortgage-Backed Securities Indexes. It includes Treasury, agency, corporate, and mortgage-backed issues.*

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LPLE Tracking #: 1184611 LPL Tracking #: 1184612

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iCM Quantitative Innovations ETF Strategy
Dynamic Growth (80/20)

Q3 2026 Fact Sheet

Data as of 9/30/26

Strategy Overview

iCM's investment philosophy is rooted in the core belief that - Valuations Matter - and asset class valuations are a key driver of future returns. Investor reactions to market events can result in periods where asset class valuations deviate significantly from their historical fair value, providing the potential for unique excess return opportunities over the long-term. iCM's contrarian investment approach aims to capitalize on such mispricings -- underweighting asset classes that have become expensive and overweighting asset classes that have become inexpensive.

The **iCM Quantitative Innovations – ETF: Dynamic Growth (80/20)** strategy executes iCM's contrarian global tactical asset allocation views via ETFs and is allocated 80% to equities and 20% to fixed income.

Investment Process

Base-Case Asset Allocation

Base-case asset allocation is determined based upon client risk tolerance and iCM's long-term capital markets expectations.

Tactical Asset Allocation

Base-case asset allocation is adjusted to reflect current market conditions. Shift away from assets that appear relatively expensive and toward those that look relatively inexpensive.

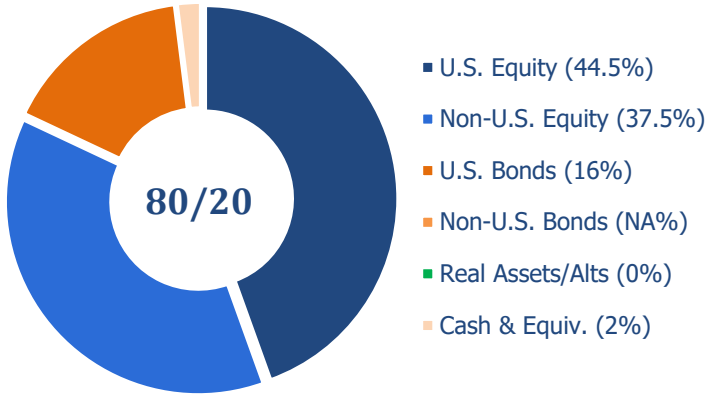
Implementation

Tactical decisions are implemented via ETFs that best expose the strategy to a desired asset class.

Portfolio Details

Primary Investment Vehicles	ETFs

Target Asset Allocation



Key Portfolio Stats[1,2]

# of Holdings	16
SEC Yield	2.25%
Expense Ratio	0.18%

Tactical Positioning

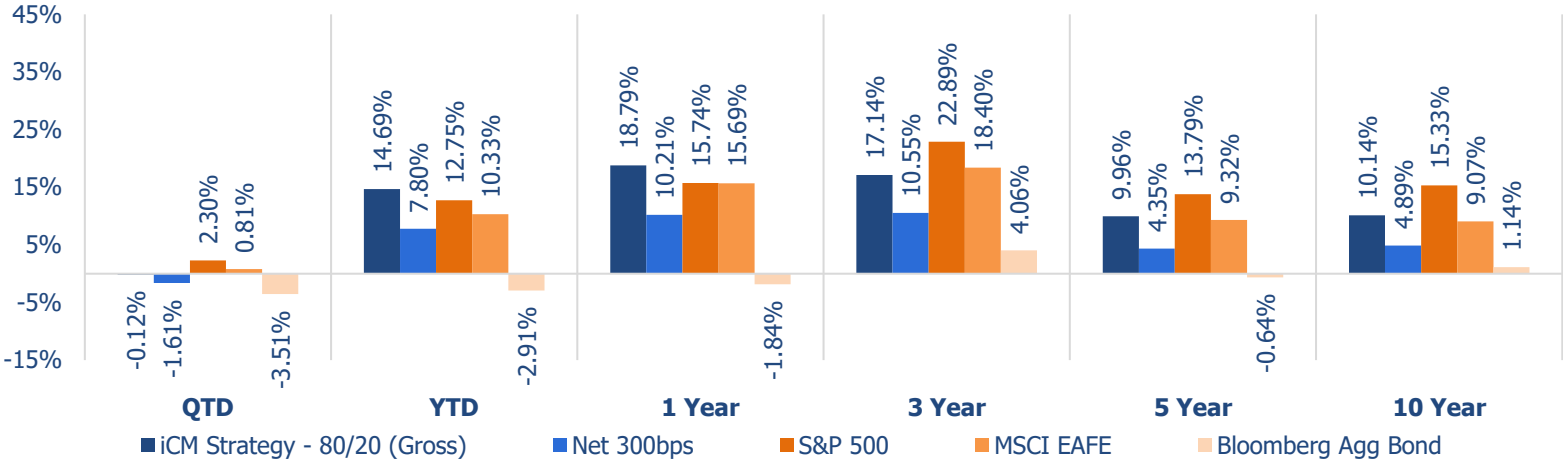
+ Overweight

U.S. Value
U.S. Quality
EM Value
Int'l Value
EM Local Bond

- Underweight

U.S. Growth
IG Corporate Bonds

Annualized Performance



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iCM Quantitative Innovations ETF Strategy

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Important Disclosures

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Portfolio Risk - Annualized

	1 Year	3 Year	5 Year	10 Year
iCM Strategy – 80/20	**10.36%**	**9.04%**	**11.55%**	**11.57%**
S&P 500	13.18%	12.42%	15.64%	15.36%
MSCI EAFE	15.72%	13.02%	15.56%	15.04%
Bloomberg Agg Bond	4.07%	5.62%	6.48%	5.15%

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Return data is presented both gross of advisory fees and net of 300 bps (3% annually). Return data is shown net of the underlying funds' operating expenses. Returns do not include investment platform fees. Investment advisory fees may also apply and are not included. Consult the Form ADV of each entity for additional fee information. The returns will be reduced by the addition of platform and advisory fees. Where applicable, portfolio characteristics are shown gross of fees.

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