ALPHADROID
Change the Game

FACT SHEET
04/30/2026

AlphaDroid Broad Markets Momentum ETF

EZMO

Risk-Mitigation Momentum Strategy + Tax-Deferred Structure

The EZMO ETF seeks to track the AlphaDroid EZ-MO Broad Markets Momentum Index that aims to:

- ***Bull Markets*** - apply advanced signal processing to identify and hold momentum-leading broad market ETFs.
- ***Bear Markets*** - reallocate to defensive ETFs such as bonds, treasuries, or gold when the Index's Bull/Bear Indicator signals elevated market risk.
- ***Adaptive AI*** - *employ AI Feedback Loops and Fuzzy Logic to automatically improve performance as the market's character changes.*

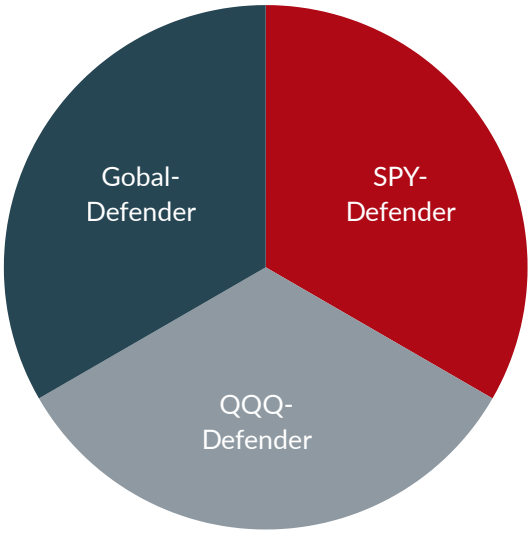
Tax Efficiency for Taxable Accounts

While the Index generates short-term tactical trades, the ETF structure improves tax efficiency for long-term investors by deferring taxable events and qualifying for long-term capital gains treatment.*

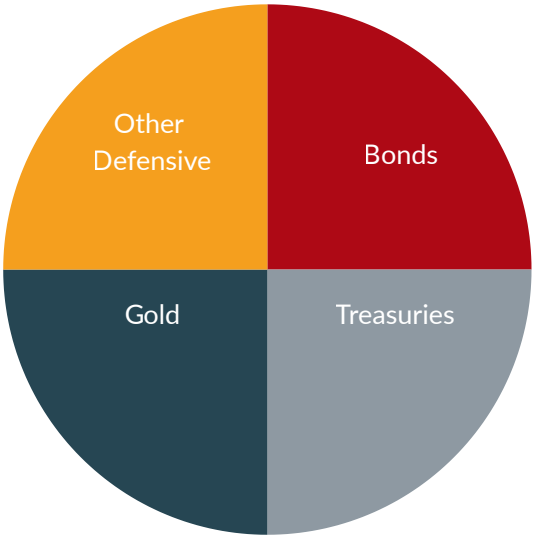
Designed to hold the momentum leader in each category

Example category Allocations**

Bull Market:
Momentum Leaders



Bear Market:
Defensive Leaders



Got Questions About the Index? Let's Talk!
sjuds@alphadroid.com

*This does not constitute tax advice.
**For illustration only. Actual holdings may vary.

KEY FACTS

Ticker	EZMO
CUSIP	5365H769
Exchange	Nasdaq
Listing Date	10/16/2025
Management Fee	0.95%
Expense Waiver*	(0.15%)
Aquired Fund Fees** and Expenses	0.03%
Total Annual Expenses	0.83%

*The Adviser has contractually agreed to waive 0.15% of its management fees, through at least October 11, 2026.

**Aquired Fund Fees and Expenses are indirect fees and expenses the Fund incurs from investing in shares of other funds, including exchnage-traded funds.

Fund Strategy

The AlphaDroid® Broad Markets Momentum ETF seeks to track the total return performance, before fees and expenses, of the AlphaDroid® EZ-MO Broad Markets Momentum Index. The Fund is passively managed and invests in U.S. publicly traded ETFs that comprise the Index, and therefore operates as a "fund-of-funds."

Historically, focusing on momentum leaders and reallocating during Bear markets has reduced drawdowns and improved long-term outcomes.

TUCRM-4875756-10/25

Important Disclosures and Risks

Momentum Leaders: "Momentum" refers to an investment strategy that seeks to identify securities demonstrating recent price strength, with the expectation that upward or downward trends may continue for a period of time.

Defensive Allocations: "Defensive allocations" typically include asset classes or positions that may be less sensitive to broad market declines, such as cash, short-term bonds, or low-volatility equity holdings. These allocations do not eliminate the risk of loss.

Adaptive Algorithms / Feedback Loops / Fuzzy Logic Models: These are systematic, data-driven processes used to interpret historical and real-time inputs. Feedback loops refer to the use of ongoing data to adjust inputs over time, while fuzzy logic allows for more flexible, rule-based decision-making under uncertainty.

There is no guarantee the strategy will be successful in limiting losses during periods of market decline. **All investments carry risk, including the risk of loss of principal.**

An investor should consider the investment objectives, risks, charges, and expenses of the Fund carefully before investing. The prospectus and, if available, the summary prospectus contain this and other information about the Fund. You may obtain a prospectus and, if available, a summary prospectus by calling 877-376-0082 or visiting www.teucrium.com. Please read the prospectus or summary prospectus carefully before investing.

The Fund is a recently organized investment company with a limited operating history. As a result, prospective investors have a limited track record or history on which to base their investment decision.

Investing involves risk, including the possible loss of principal. In addition to the normal risks associated with investing, international investments may involve risk of capital loss from unfavorable fluctuation in currency values, from differences in generally accepted accounting principles, or from social, economic, or political instability in other nations. Bonds and bond funds are subject to interest rate risk and will decline in value as interest rates rise. Investments in commodities are subject to higher volatility than more traditional investments. The underlying funds may invest in derivatives, which are often more volatile than other investments and may magnify the Fund's gains or losses. The use of leverage by the underlying fund managers may accelerate the velocity of potential losses. The Fund may frequently buy and sell investments. Higher portfolio turnover may result in the Fund paying higher levels of transaction costs and generating greater tax liabilities for shareholders. Portfolio turnover risk may cause the Fund's performance to be less than you expect.

The risks of investing in securities of ETFs, ETPs and investment companies typically reflect the risks of the types of instruments in which the underlying ETF, ETP or investment company invests. In addition, with such investments, the Fund bears its proportionate share of the fees and expenses of the underlying entity. As a result, the Fund's operating expenses may be higher, and performance may be lower. All fees and expenses are outlined in the Fund's prospectus.

Exchange-traded funds (ETFs) trade like stocks, are subject to investment risk, fluctuate in market value and may trade at prices above or below the ETF's net asset value (NAV), and are not individually redeemable directly with the ETF. Brokerage commissions and ETF expenses will reduce returns.
The Fund is non-diversified, which means that it may invest more of its assets in the securities of a single issuer or a smaller number of issuers than if it was a diversified fund.

The Fund seeks to track the performance of an index, which may result in lower returns than if the Fund were actively managed. Passively managed funds are subject to tracking error risk, which is the chance that the fund's performance will deviate from the performance of its target index and may be heightened during times of increased market volatility or under other unusual market conditions.

The Index relies on a quantitative model that utilizes artificial intelligence as well as third-party data and information to select Underlying ETFs. To the extent the model does not perform as designed or as intended, the Fund's strategy may not be successfully implemented, and the Fund may lose value.
For a complete description of the Fund's principal investment risks, please refer to the prospectus.

Teucrium Investment Advisors, LLC, wholly owned by Teucrium Trading, LLC, serves as the investment adviser, and PINE Distributors LLC is the distributor for the AlphaDroid Broad Markets Momentum ETF. PINE Distributors LLC is not affiliated with Teucrium Trading, LLC or Teucrium Investment Advisors, LLC.