

Primary Benchmark

Russell 1000 Index

Secondary Benchmark

Russell 1000 Growth Index

Inception Date

March 1, 2022

Strategy AUM

Seed Capital

Firm AUM

\$2.7 Billion

Portfolio Management Team

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Key Benefits

- Persistent exposure to momentum, a significant source of excess returns in global equity markets
- Strategic portfolio diversification through uncorrelated alpha to complement traditional value and quality style exposures
- A viable substitute for traditional growth exposure

Investment Process

Our Informed Momentum® approach combines momentum with stock selection rationale, tailored risk management, and efficient implementation to deliver alpha for our clients.

PERFORMANCE

| | MTD | YTD | 1 Year | 3 Year | ITD* |
|---------------------------------|---------------|---------------|---------------|---------------|---------------|
| IMC US Large Cap (Gross) | 14.33% | 18.78% | 43.63% | 26.90% | 15.94% |
| IMC US Large Cap (Net) | 14.31% | 18.70% | 43.35% | 26.65% | 15.71% |
| Russell 1000 Index | 10.11% | 5.50% | 30.42% | 21.49% | 13.88% |
| Russell 1000 Growth Index | 11.90% | 0.96% | 30.63% | 25.40% | 15.81% |
| Russell 1000 Value Index | 8.16% | 10.43% | 29.25% | 16.75% | 11.31% |

RISK STATISTICS

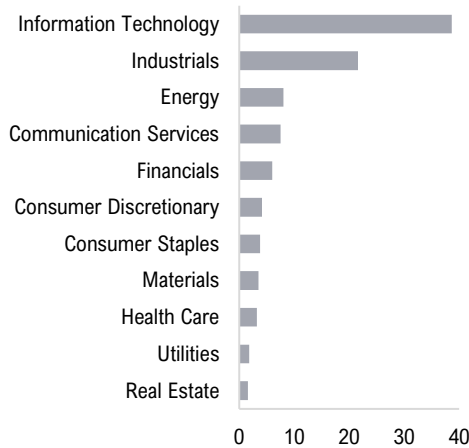
| | Portfolio | Benchmark |
|-----------------------|---------------|-----------|
| Excess Return (Gross) | 2.06% | - |
| Excess Return (Net) | 1.83% | - |
| Tracking Error | 8.21% | - |
| Standard Deviation | 17.8% | 16.2% |
| Beta | 0.98 | 1.00 |
| Information Ratio | 0.25 | - |
| Sharpe Ratio | 0.66 | 0.59 |
| Up Market Capture | 101.9% | - |
| Down Market Capture | 93.8% | - |

CHARACTERISTICS

| | Portfolio | Benchmark |
|---|----------------|-----------|
| # of holdings | 115 | 1,004 |
| % of Portfolio in the Top 10 | 25.3% | 35.6% |
| Market Cap (Wtd Avg, \$M) | 579,922 | 1,382,853 |
| Active Share | 76% | - |
| % of Stocks with Positive Earnings Surprise | 80% | 69% |
| % of Stocks with Upward Earnings Revisions | 87% | 68% |
| Earnings Growth, FY2 | 17.0% | 13.0% |
| Price/Earnings, FY2 | 23.0x | 18.9x |
| Enterprise Value/Sales, FY2 | 2.11x | 3.19x |

Performance data is based on the firm's composite for this strategy. Past performance does not guarantee future results. All periods greater than one year are annualized. Inception date for the strategy is March 1, 2022. The Informed Momentum Company claims compliance with the Global Investment Performance Standards (GIPS). Risk statistics are annualized for the period beginning March 1, 2022, and calculated gross of fees. Source: Northern Trust

SECTOR WEIGHTS (%)



Portfolio weights are subject to change. Source: FactSet, GICS

TOP 10 HOLDINGS

| | Weight, % |
|------------------------------|-----------|
| Alphabet Inc. Class A | 7.03 |
| Broadcom Inc. | 3.92 |
| KLA Corporation | 2.35 |
| Walmart Inc. | 1.98 |
| Intel Corporation | 1.80 |
| GE Vernova Inc. | 1.75 |
| Advanced Micro Devices, Inc. | 1.71 |
| Caterpillar Inc. | 1.67 |
| Exxon Mobil Corporation | 1.66 |
| Micron Technology, Inc. | 1.39 |

About IMC

IMC is solely focused on helping clients build better portfolios through our Informed Momentum® investment approach. This approach has been applied consistently across all strategies since the inception of the firm in 2007. The daily application of our systematic process is designed to deliver consistent and predictable results. Since our entire company works for a single objective, it only makes sense to align the name of our brand with exactly what we do every day.

We are the Informed Momentum Company.

INSTITUTIONAL INVESTOR USE ONLY. Past performance does not ensure future results, and there is no assurance that the portfolios will achieve their investment objectives.

Informed Momentum Company (the "Advisor") is an institutionally-focused investment advisor registered with the U.S. Securities and Exchange Commission under the Investment Advisers Act of 1940. The IMC US Large Cap representative account is expected to maintain an investment exposure of 95-100% with the goal of capital appreciation.

Gross and net returns are presented net of brokerage commissions and include the reinvestment of income from interest and dividends as well as capital gains. The returns do not reflect the deduction of taxes a typical investor may accrue or custodial fees. Net returns are net of the maximum annual management fee of 0.20%. Performance is calculated in US dollars.

The Russell 1000 Index measures the performance of the large cap segment of the US equity universe and is designed to represent approximately 1,000 of the largest securities based on a combination of their market cap and current index membership. The Russell 1000 Index has been chosen as a benchmark to the IMC US Large Cap portfolio because the Advisor believes that it is the most appropriate broad-based securities index to be used for comparative purposes given the investment strategy of the portfolio. The Russell 1000 Growth Index measures the performance of those Russell 1000 companies with higher price-to-book ratios and higher forecasted growth values. The Russell 1000 Value Index measures the performance of those Russell 1000 companies with lower price-to-book ratios and lower forecasted growth values. The Russell 1000 Growth Index and the Russell 1000 Value Index are being presented for informational purposes only.

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The portfolios are actively managed, and holdings are subject to change. We believe the information presented is reliable, but we do not guarantee its accuracy. The opinions expressed will evolve as future events unfold.

The strategy's performance may be impacted by a limited capital base, which can result in higher volatility and potential deviations from future performance as additional capital is deployed. The strategy's risk/return profile may evolve over time as it grows and the capital base increases.

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