IMC US Mid Cap

August 31, 2026

/ Momentum / Rationale / Risk Management

Primary Benchmark
Russell Midcap Index

Secondary Benchmark
Russell Midcap Growth Index

Inception Date
April 1, 2019

Strategy AUM
Seed Capital

Firm AUM
$2.5 Billion

Portfolio Management Team
Travis Prentice, CIO
Zachary Kavajecz, CFA

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	QTD	YTD	1 Year	3 Year	5 Year	7 Year	ITD*
IMC US Mid Cap (Gross)	**-1.37%**	**-12.45%**	**19.07%**	**28.53%**	**23.44%**	**8.96%**	**13.84%**	**14.52%**
IMC US Mid Cap (Net)	**-1.40%**	**-12.51%**	**18.79%**	**28.08%**	**23.01%**	**8.58%**	**13.45%**	**14.12%**
Russell Midcap Index	1.86%	1.23%	16.72%	17.94%	16.85%	8.05%	12.37%	12.02%
Russell Midcap Growth Index	2.55%	-4.07%	2.91%	-1.17%	14.16%	4.27%	10.86%	11.07%
Russell Midcap Value Index	1.63%	3.13%	21.26%	24.55%	17.45%	9.56%	12.29%	11.61%

RISK STATISTICS

	Portfolio	Benchmark
Excess Return (Gross)	**2.50%**	-
Excess Return (Net)	**2.10%**	-
Tracking Error	**11.2%**	-
Standard Deviation	**20.5%**	18.7%
Beta	**0.92**	1.00
Information Ratio	**0.22**	-
Sharpe Ratio	**0.57**	0.49
Up Market Capture	**99.7%**	-
Down Market Capture	**91.0%**	-

CHARACTERISTICS

	Portfolio	Benchmark
# of holdings	**120**	816
% of Portfolio in the Top 10	**17.7%**	6.1%
Market Cap (Wtd Avg, $M)	**42,255**	33,086
Active Share	**81%**	-
% of Stocks with Positive Earnings Surprise	**78%**	69%
% of Stocks with Upward Earnings Revisions	**81%**	63%
Earnings Growth, FY2	**15.5%**	11.7%
Price/Earnings, FY2	**18.9x**	16.0x
Enterprise Value/Sales, FY2	**1.82x**	1.86x

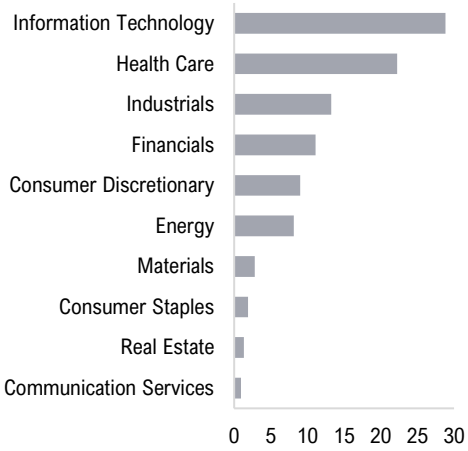
Performance data is based on the firm's composite for this strategy. Past performance does not guarantee future results. All periods greater than one year are annualized. Inception date for the strategy is April 1, 2019. The Informed Momentum Company claims compliance with the Global Investment Performance Standards (GIPS).
Risk statistics are annualized for the period beginning April 1, 2019, and calculated gross of fees. Source: Northern Trust

IMC US Mid Cap

August 31, 2026

/ Momentum / Rationale / Risk Management

SECTOR WEIGHTS (%)



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

TOP 10 HOLDINGS

	Weight, %
Snowflake, Inc.	2.23
Targa Resources Corp.	2.16
Cloudflare Inc Class A	2.06
Marathon Petroleum Corporation	1.83
Anglogold Ashanti PLC	1.72
Teradyne, Inc.	1.72
Natera, Inc.	1.58
Hewlett Packard Enterprise Co.	1.50
Datadog, Inc. Class A	1.45
Atlassian Corp Class A	1.43

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.

Materials distributed to investment professionals outside the United States are provided by an employee of an unaffiliated third-party firm, who is not a client of the Informed Momentum Company. That firm is compensated by the Informed Momentum Company for sales and introductory services through a fixed fee plus a discretionary fee based on business won. Because of this compensation, the third-party firm and its employee have a financial incentive to recommend the Informed Momentum Company. Additional details regarding the compensation are available upon request.

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 Mid Cap Composite 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 0.35%. Performance is calculated in US dollars.

The Russell Midcap Index consists of the smallest 800 companies in the Russell 1000 Index. The Russell Midcap Growth Index measures the performance of those Russell Midcap companies with higher price-to-book ratios and higher forecasted growth values. The Russell Midcap Value Index measures the performance of those Russell Midcap companies with lower price-to-book ratios and lower forecasted growth values. The Russell Midcap Growth Index and the Russell Midcap Value Index are being presented for informational purposes only. The Russell Midcap Index consists of the smallest 800 companies in the Russell 1000 Index. As of July 1, 2025, the primary benchmark for the US Mid Cap strategy has been updated from the Russell Midcap Growth Index to the Russell Midcap Index to better align with the strategy's investment objectives and market exposure. Prior presentations of the strategy's performance, including those in pitchbooks distributed to prospective investors, utilized Russell Midcap Growth as the benchmark. The change in benchmark may result in different relative performance outcomes. The indexes are unmanaged and cannot be invested in directly.

FTSE Russell is the source of the Russell Index data and the owner of all trademarks and copyrights related thereto. Any further redistribution is prohibited. Russell is not responsible for the accuracy of this presentation and reserves the right at any time and without notice to change, amend or cease publication of the information.

Under no circumstances does the information contained within represent a recommendation to buy or sell securities. The securities identified in the materials are used for illustrative purposes in the discussion of our investment philosophy and processes. We may or may not have held, currently hold, or will hold any of the securities.

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.

GIPS® is a registered trademark of CFA Institute. CFA Institute does not endorse or promote this organization, nor does it warrant the accuracy or quality of the content contained herein. A GIPS composite report can be obtained by contacting Mark Osterkamp at mosterkamp@informedmo.com.