

Primary Benchmark

Russell Midcap Index

Secondary Benchmark

Russell Midcap Growth Index

Inception Date

April 1, 2019

Strategy AUM

Seed Capital

Firm AUM

\$2.4 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	5 Year	7 Year	ITD*
IMC US Mid Cap (Gross)	-11.24%	20.72%	29.48%	22.69%	10.48%	14.22%	14.91%
IMC US Mid Cap (Net)	-11.27%	20.47%	29.03%	22.26%	10.09%	13.82%	14.51%
Russell Midcap Index	-0.62%	14.59%	18.68%	14.78%	8.20%	11.61%	11.88%
Russell Midcap Growth Index	-6.46%	0.35%	-2.66%	11.95%	4.41%	10.18%	10.83%
Russell Midcap Value Index	1.47%	19.32%	26.23%	15.42%	9.67%	11.46%	11.51%

RISK STATISTICS

	Portfolio	Benchmark
Excess Return (Gross)	3.03%	-
Excess Return (Net)	2.63%	-
Tracking Error	11.2%	-
Standard Deviation	20.6%	18.8%
Beta	0.92	1.00
Information Ratio	0.27	-
Sharpe Ratio	0.59	0.48
Up Market Capture	101.4%	-
Down Market Capture	91.0%	-

CHARACTERISTICS

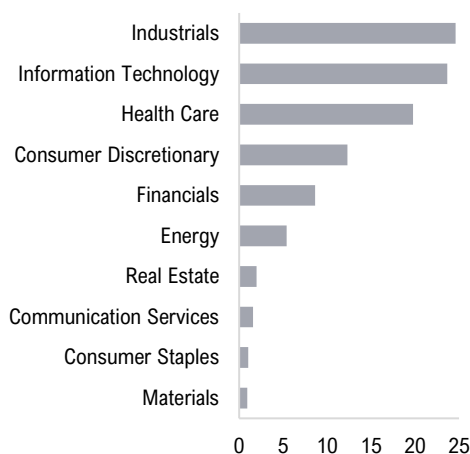
	Portfolio	Benchmark
# of holdings	131	821
% of Portfolio in the Top 10	16.1%	5.9%
Market Cap (Wtd Avg, \$M)	37,259	31,964
Active Share	81%	-
% of Stocks with Positive Earnings Surprise	78%	68%
% of Stocks with Upward Earnings Revisions	78%	68%
Earnings Growth, FY2	16.8%	12.1%
Price/Earnings, FY2	19.6x	16.0x
Enterprise Value/Sales, FY2	1.71x	1.95x

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

SECTOR WEIGHTS (%)



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

TOP 10 HOLDINGS

	Weight, %
Datadog, Inc. Class A	2.26
Comfort Systems USA, Inc.	2.08
Marathon Petroleum Corporation	1.71
Viking Holdings Ltd	1.63
Quanta Services, Inc.	1.61
Howmet Aerospace Inc.	1.53
Hewlett Packard Enterprise Co.	1.35
Astera Labs, Inc.	1.31
United Rentals, Inc.	1.30
Natera, Inc.	1.29

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 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.

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