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

Q4 2025 Fact Sheet

Data as of 12/31/25

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.

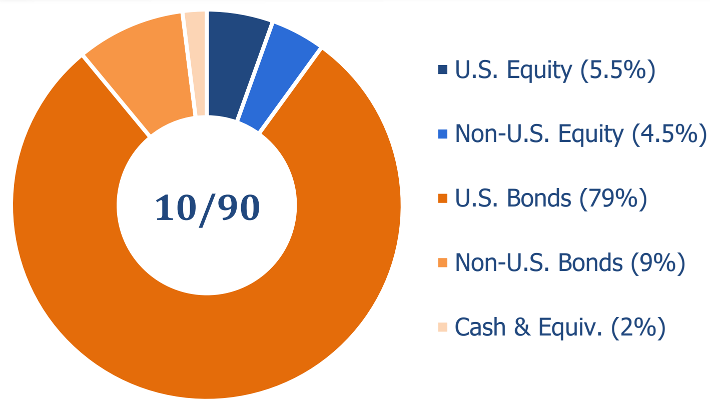
Implementation

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

Portfolio Details

Structure	Strategist Portfolio
Primary Investment Vehicles	ETFs
Account Minimum	$10,000

Target Asset Allocation



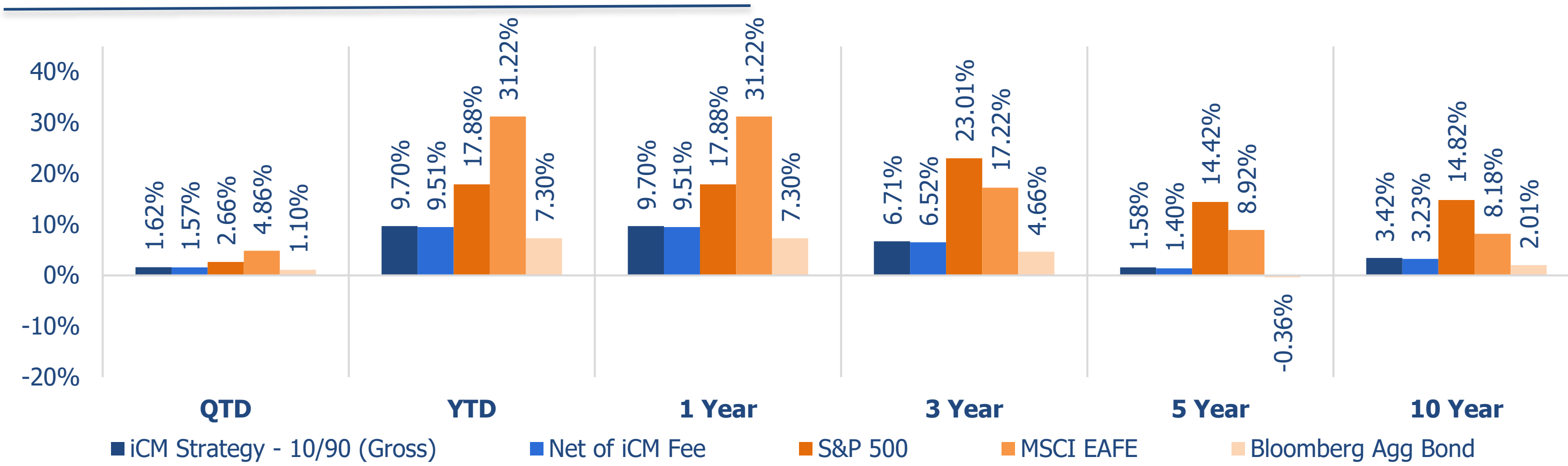
Key Portfolio Stats[1,2]

# of Holdings	16
SEC Yield	4.19%
Expense Ratio	0.16%

Tactical Positioning

+ Overweight	- Underweight
U.S. Value U.S. Quality EM Value Int'l Value EM Local Bond Commodities	U.S. Growth IG Corporate Bonds

Annualized Performance



Integrated Capital Management, Inc. is an SEC Registered Investment Advisor. Registration does not imply a certain level of skill or training.

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Capital Preservation (10/90)

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Portfolio Risk - Annualized

	1 Year	3 Year	5 Year	10 Year
iCM Strategy – 10/90	**2.32%**	**5.60%**	**6.05%**	**4.99%**
S&P 500	10.99%	11.95%	15.11%	15.12%
MSCI EAFE	7.30%	12.08%	14.30%	14.79%
Bloomberg Agg Bond	2.85%	6.06%	6.37%	5.05%

Return data is presented both gross of advisory fees and net of iCM's management fee on Envestnet and similar platforms (.18% 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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Information for this report was gathered from third party sources that are believed to be reliable. iCM cannot guarantee the accuracy or completeness of this data. All investing involves the assumption of risk and the possible loss of principal. The main risks as it pertains to this strategy are US equity risk, international equity and fixed-income market risk, interest rate risk, currency risk, and others yet to be identified. Investors should consider the investment objectives, risks, charges and expenses of the investment strategy and review with their Financial Professional before investing. This is a managed portfolio and at any time, the number of securities may be higher or lower than stated due to client/custodian-imposed restriction(s) (alternates). Alternate securities can be the addition or removal of securities otherwise included in a strategy. Correspondingly, the use of alternate securities may cause account performance to be higher or lower than stated. Specific securities identified and described do not represent all of the securities purchased, sold or recommended for advisory clients, and may not reflect any restriction a client may have placed on a portfolio. Indexes are unmanaged and cannot be purchased or sold and do not reflect the deduction of any fees or expenses. Envestnet and similar platforms are responsible for the trading and rebalancing of client accounts based on model portfolio investment recommendations it receives from iCM. The TAMP platforms and iCM are not affiliates of each other and make no representation with respect to each other.

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*[1]**SEC yield**: Represents net investment income earned by a fund over a 30-day period, expressed as an annual percentage rate based on the fund's share price at the end of the 30-day period.*

*[2]**Expense Ratio:** Weighted-average net expense ratio of the strategy's underlying holdings, according to each security's most recent annual report.*

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iCM Quantitative Innovations ETF Strategy
Conservative Income (20/80)

Q4 2025 Fact Sheet

Data as of 12/31/25

Strategy Overview

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

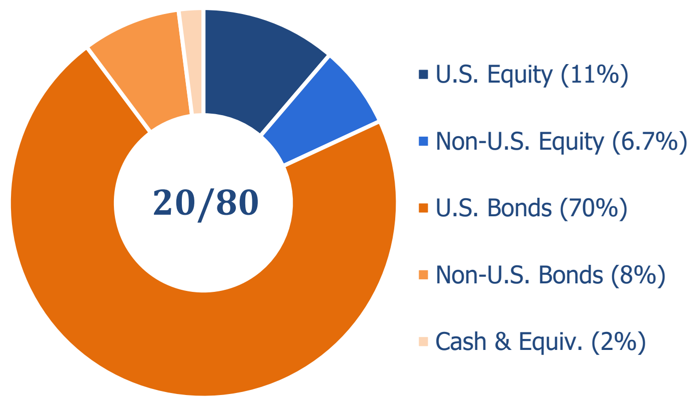
Implementation

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

Portfolio Details

Structure	Strategist Portfolio
Primary Investment Vehicles	ETFs
Account Minimum	$10,000

Target Asset Allocation



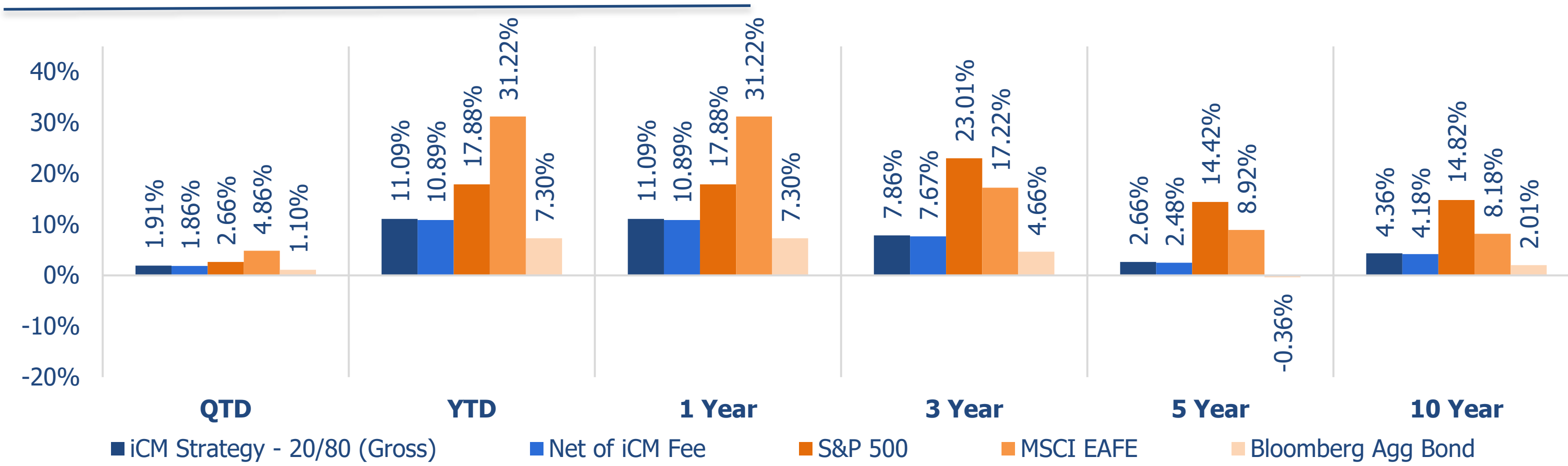
Key Portfolio Stats[1,2]

# of Holdings	16
SEC Yield	3.95%
Expense Ratio	0.17%

Tactical Positioning

+ Overweight	- Underweight
U.S. Value U.S. Quality EM Value Int'l Value EM Local Bond Commodities	U.S. Growth IG Corporate Bonds

Annualized Performance



iCM Quantitative Innovations ETF Strategy
Conservative Income (20/80)

Q4 2025 Fact Sheet

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Portfolio Risk - Annualized

	1 Year	3 Year	5 Year	10 Year
iCM Strategy – 20/80	**2.45%**	**6.00%**	**6.62%**	**5.65%**
S&P 500	10.99%	11.95%	15.11%	15.12%
MSCI EAFE	7.30%	12.08%	14.30%	14.79%
Bloomberg Agg Bond	2.85%	6.06%	6.37%	5.05%

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

Q4 2025 Fact Sheet

Data as of 12/31/25

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: 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

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.

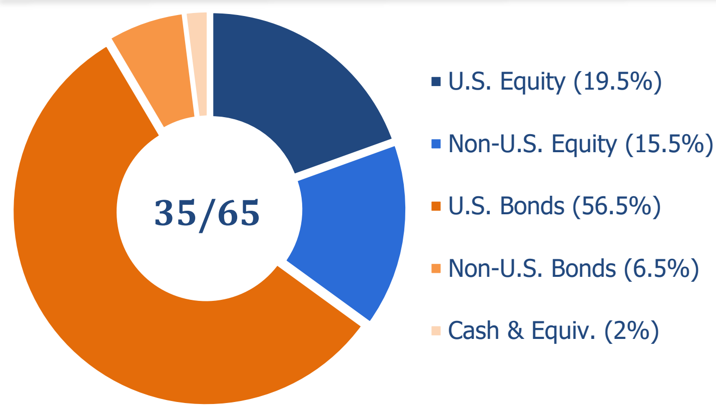
Implementation

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

Portfolio Details

Structure	Strategist Portfolio
Primary Investment Vehicles	ETFs
Account Minimum	$10,000

Target Asset Allocation



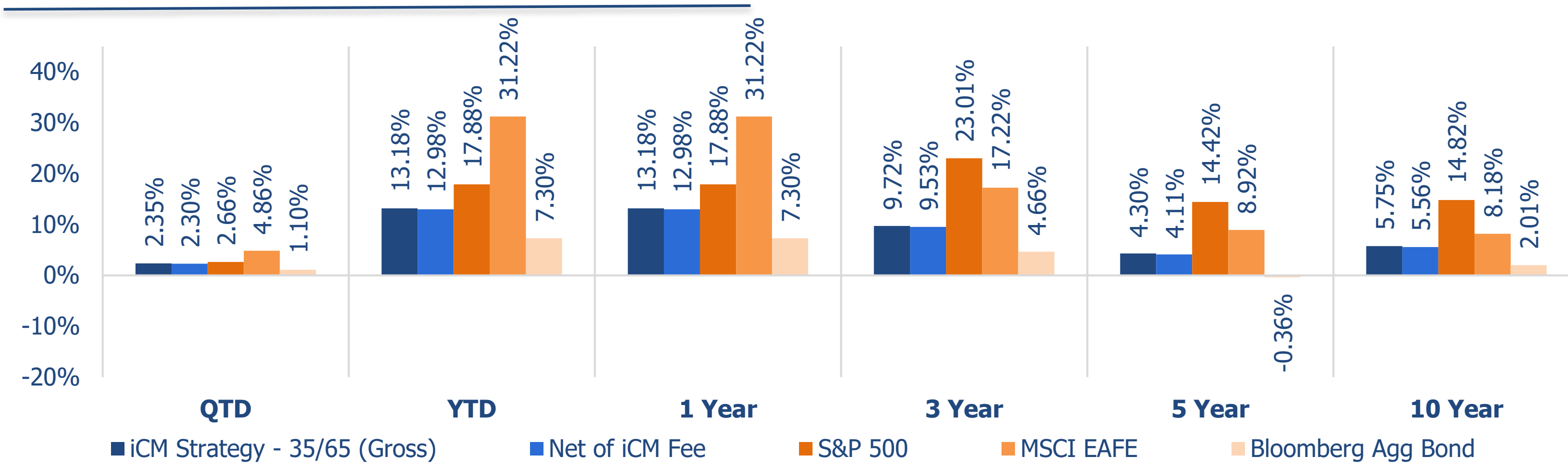
Key Portfolio Stats[1,2]

# of Holdings	16
SEC Yield	3.59%
Expense Ratio	0.17%

Tactical Positioning

+ Overweight	- Underweight
U.S. Value U.S. Quality EM Value Int'l Value EM Local Bond Commodities	U.S. Growth IG Corporate Bonds

Annualized Performance



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

Q4 2025 Fact Sheet

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Portfolio Risk - Annualized

	1 Year	3 Year	5 Year	10 Year
iCM Strategy – 35/65	**3.01%**	**6.79%**	**7.71%**	**6.99%**
S&P 500	10.99%	11.95%	15.11%	15.12%
MSCI EAFE	7.30%	12.08%	14.30%	14.79%
Bloomberg Agg Bond	2.85%	6.06%	6.37%	5.05%

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iCM Quantitative Innovations
ETF Strategy
Balanced (50/50)

Q4 2025 Fact Sheet

Data as of 12/31/25

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.

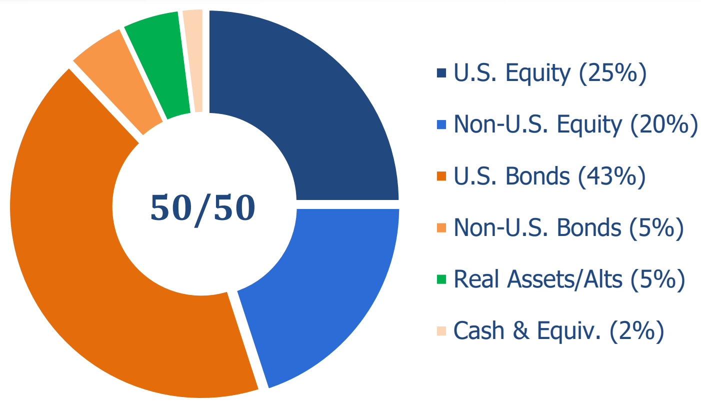
Implementation

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

Portfolio Details

Structure	Strategist Portfolio
Primary Investment Vehicles	ETFs
Account Minimum	$10,000

Target Asset Allocation



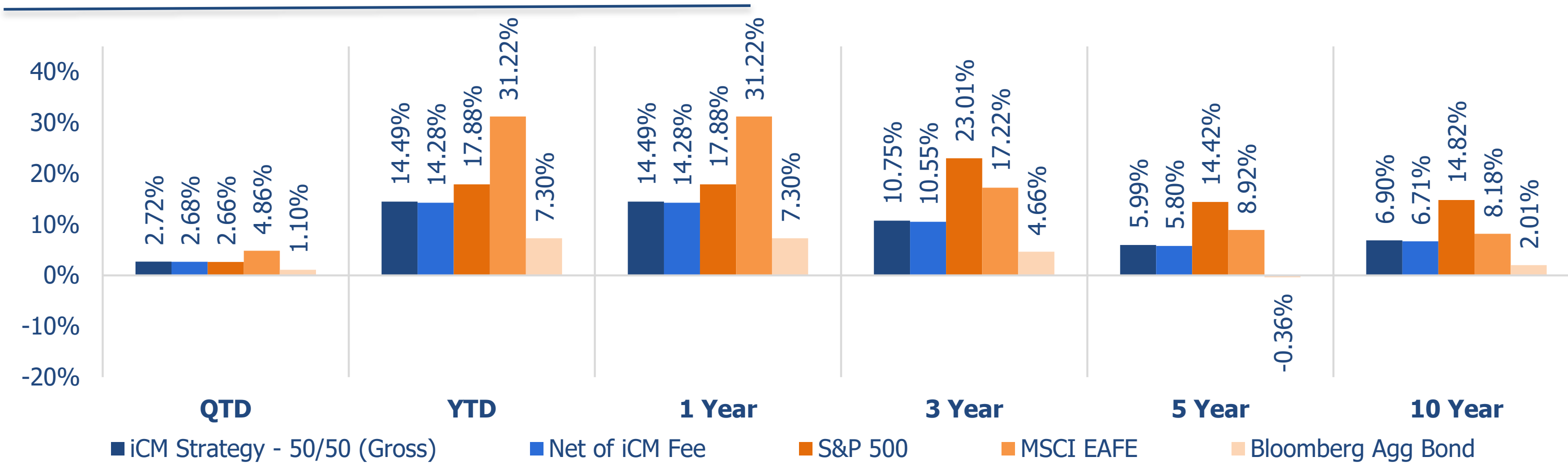
Key Portfolio Stats[1,2]

# of Holdings	17
SEC Yield	3.27%
Expense Ratio	0.20%

Tactical Positioning

+ Overweight	**- Underweight**
U.S. Value	U.S. Growth
U.S. Quality	IG Corporate Bonds
EM Value	
Int'l Value	
EM Local Bond	
Commodities	

Annualized Performance



iCM Quantitative Innovations ETF Strategy
Balanced (50/50)

Q4 2025 Fact Sheet

Data as of 12/31/25

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Portfolio Risk - Annualized

	1 Year	3 Year	5 Year	10 Year
iCM Strategy – 50/50	**3.57%**	**7.19%**	**8.41%**	**8.16%**
S&P 500	10.99%	11.95%	15.11%	15.12%
MSCI EAFE	7.30%	12.08%	14.30%	14.79%
Bloomberg Agg Bond	2.85%	6.06%	6.37%	5.05%

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iCM Quantitative Innovations ETF Strategy
Growth & Income (55/45)

Q4 2025 Fact Sheet

Data as of 12/31/25

Strategy Overview

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The **iCM Quantitative Innovations – ETF: Growth & Income (55/45)** strategy executes iCM's contrarian global tactical asset allocation views via ETFs and is allocated 55% to equities and 45% 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.

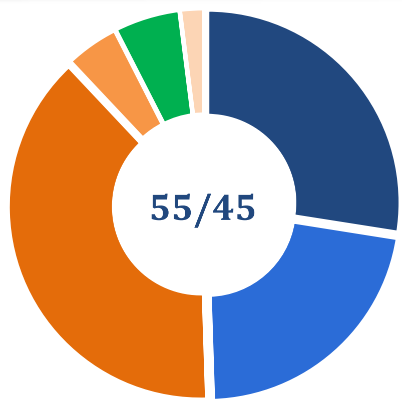
Implementation

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

Portfolio Details

Structure	Strategist Portfolio
Primary Investment Vehicles	ETFs
Account Minimum	$10,000

Target Asset Allocation



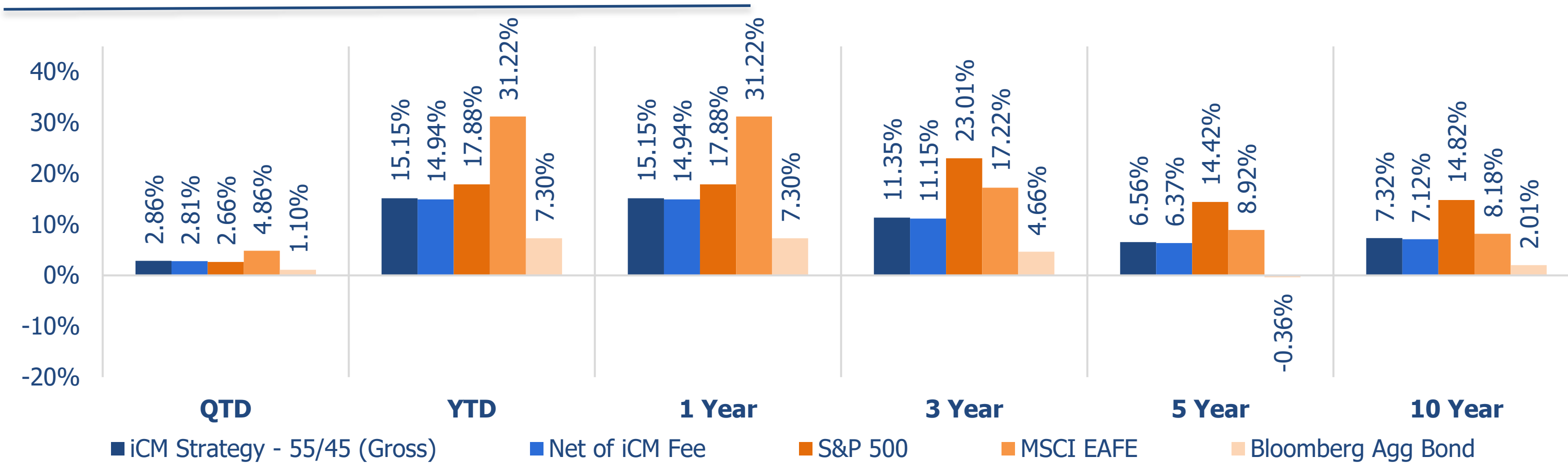
Key Portfolio Stats[1,2]

# of Holdings	17
SEC Yield	3.15%
Expense Ratio	0.20%

Tactical Positioning

+ Overweight	**- Underweight**
U.S. Value	U.S. Growth
U.S. Quality	IG Corporate Bonds
EM Value	
Int'l Value	
EM Local Bond	
Commodities	

Annualized Performance



iCM Quantitative Innovations ETF Strategy
Growth & Income (55/45)

Q4 2025 Fact Sheet

Data as of 12/31/25

Important Disclosures

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Portfolio Risk - Annualized

	1 Year	3 Year	5 Year	10 Year
iCM Strategy – 55/45	**3.87%**	**7.47%**	**8.80%**	**8.66%**
S&P 500	10.99%	11.95%	15.11%	15.12%
MSCI EAFE	7.30%	12.08%	14.30%	14.79%
Bloomberg Agg Bond	2.85%	6.06%	6.37%	5.05%

Return data is presented both gross of advisory fees and net of iCM's management fee on Envestnet and similar platforms (.18% 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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Information for this report was gathered from third party sources that are believed to be reliable. iCM cannot guarantee the accuracy or completeness of this data. All investing involves the assumption of risk and the possible loss of principal. The main risks as it pertains to this strategy are US equity risk, international equity and fixed-income market risk, interest rate risk, currency risk, and others yet to be identified. Investors should consider the investment objectives, risks, charges and expenses of the investment strategy and review with their Financial Professional before investing. This is a managed portfolio and at any time, the number of securities may be higher or lower than stated due to client/custodian-imposed restriction(s) (alternates). Alternate securities can be the addition or removal of securities otherwise included in a strategy. Correspondingly, the use of alternate securities may cause account performance to be higher or lower than stated. Specific securities identified and described do not represent all of the securities purchased, sold or recommended for advisory clients, and may not reflect any restriction a client may have placed on a portfolio. Indexes are unmanaged and cannot be purchased or sold and do not reflect the deduction of any fees or expenses. Envestnet and similar platforms are responsible for the trading and rebalancing of client accounts based on model portfolio investment recommendations it receives from iCM. The TAMP platforms and iCM are not affiliates of each other and make no representation with respect to each other.

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***MSCI EAFE Index** (Europe, Australia, Far East) is a market capitalization index that is designed to measure the equity market performance of developed markets, excluding the US & Canada.*

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***[2]Expense Ratio:** Weighted-average net expense ratio of the strategy's underlying holdings, according to each security's most recent annual report.*

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Integrated Capital Management

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

Q4 2025 Fact Sheet

Data as of 12/31/25

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: 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

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.

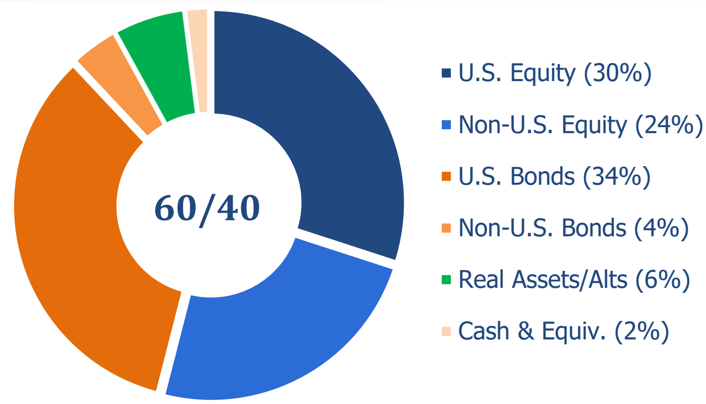
Implementation

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

Portfolio Details

Structure	Strategist Portfolio
Primary Investment Vehicles	ETFs
Account Minimum	$10,000

Target Asset Allocation



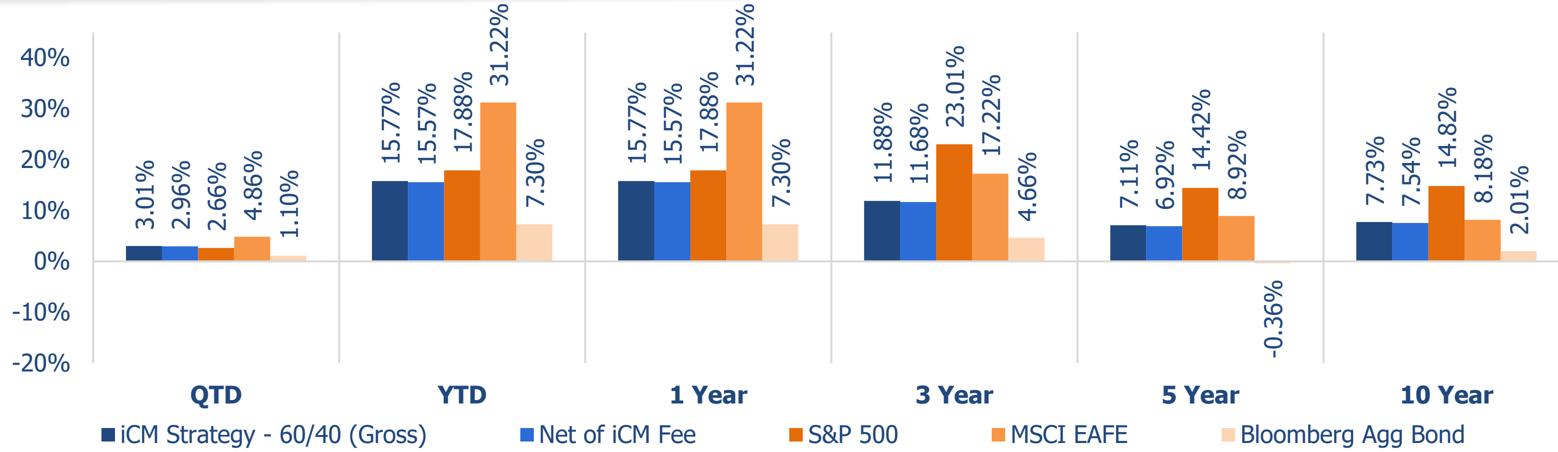
Key Portfolio Stats[1,2]

# of Holdings	17
SEC Yield	3.03%
Expense Ratio	0.20%

Tactical Positioning

+ Overweight	- Underweight
U.S. Value	U.S. Growth
U.S. Quality	IG Corporate Bonds
EM Value	
Int'l Value	
EM Local Bond	
Commodities	

Annualized Performance



Integrated Capital Management, Inc. is an SEC Registered Investment Advisor. Registration does not imply a certain level of skill or training.

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

Q4 2025 Fact Sheet

Data as of 12/31/25

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Portfolio Risk - Annualized

	1 Year	3 Year	5 Year	10 Year
iCM Strategy – 60/40	**4.18%**	**7.77%**	**9.21%**	**9.20%**
S&P 500	10.99%	11.95%	15.11%	15.12%
MSCI EAFE	7.30%	12.08%	14.30%	14.79%
Bloomberg Agg Bond	2.85%	6.06%	6.37%	5.05%

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Integrated|Capital|Management

iCM Quantitative Innovations ETF Strategy
Moderate Growth (70/30)

Q4 2025 Fact Sheet

Data as of 12/31/25

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: Moderate Growth (70/30)** strategy executes iCM's contrarian global tactical asset allocation views via ETFs and is allocated 70% to equities and 30% 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.

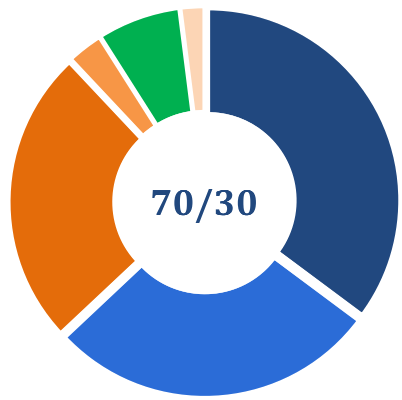
Implementation

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

Portfolio Details

Structure	Strategist Portfolio
Primary Investment Vehicles	ETFs
Account Minimum	$10,000

Target Asset Allocation



- U.S. Equity (35.2%)
- Non-U.S. Equity (27.8%)
- U.S. Bonds (25%)
- Non-U.S. Bonds (3%)
- Real Assets/Alts (7%)
- Cash & Equiv. (2%)

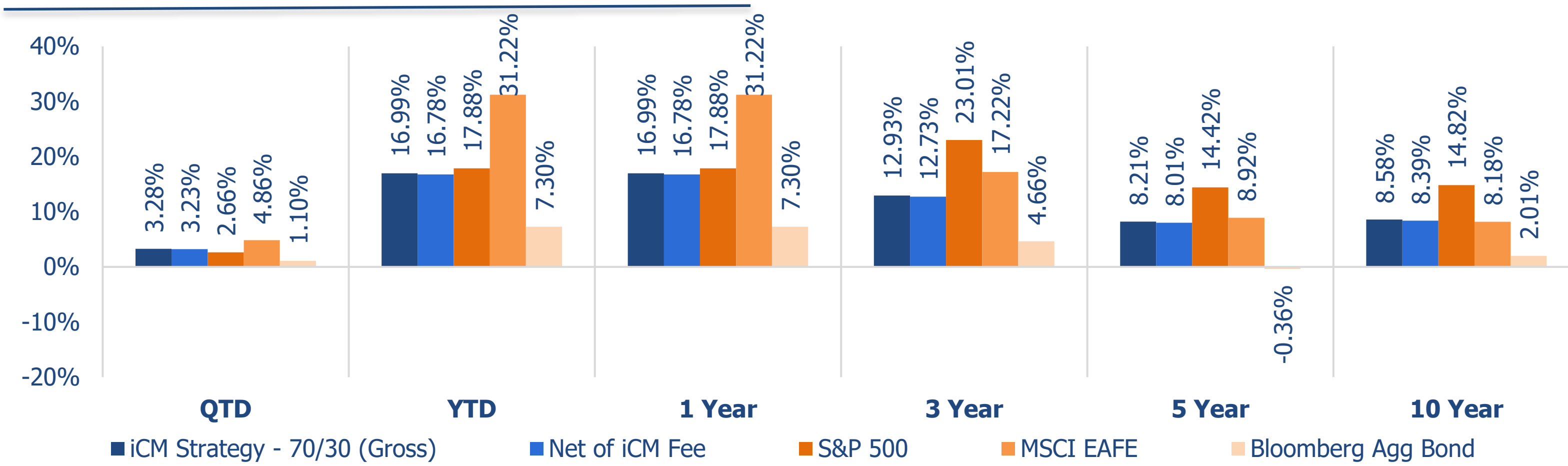
Key Portfolio Stats[1,2]

# of Holdings	17
SEC Yield	2.79%
Expense Ratio	0.21%

Tactical Positioning

+ Overweight	- Underweight
U.S. Value	U.S. Growth
U.S. Quality	IG Corporate Bonds
EM Value	
Int'l Value	
EM Local Bond	
Commodities	

Annualized Performance



iCM Quantitative Innovations ETF Strategy
Moderate Growth (70/30)

Q4 2025 Fact Sheet

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Portfolio Risk - Annualized

	1 Year	3 Year	5 Year	10 Year
iCM Strategy – 70/30	**4.77%**	**8.33%**	**10.02%**	**10.23%**
S&P 500	10.99%	11.95%	15.11%	15.12%
MSCI EAFE	7.30%	12.08%	14.30%	14.79%
Bloomberg Agg Bond	2.85%	6.06%	6.37%	5.05%

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

Q4 2025 Fact Sheet

Data as of 12/31/25

Strategy Overview

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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.

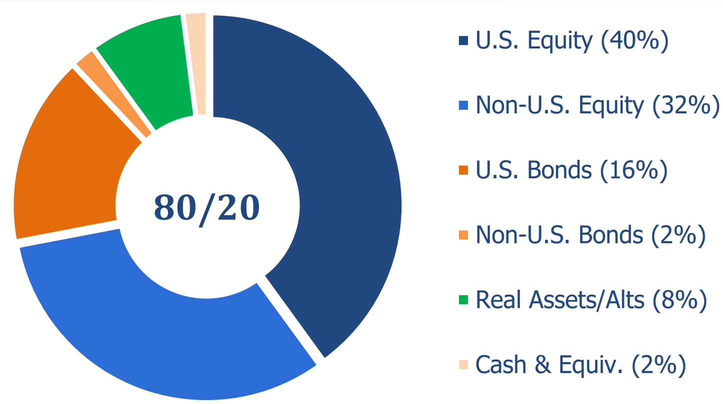
Implementation

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

Portfolio Details

Structure	Strategist Portfolio
Primary Investment Vehicles	ETFs
Account Minimum	$10,000

Target Asset Allocation



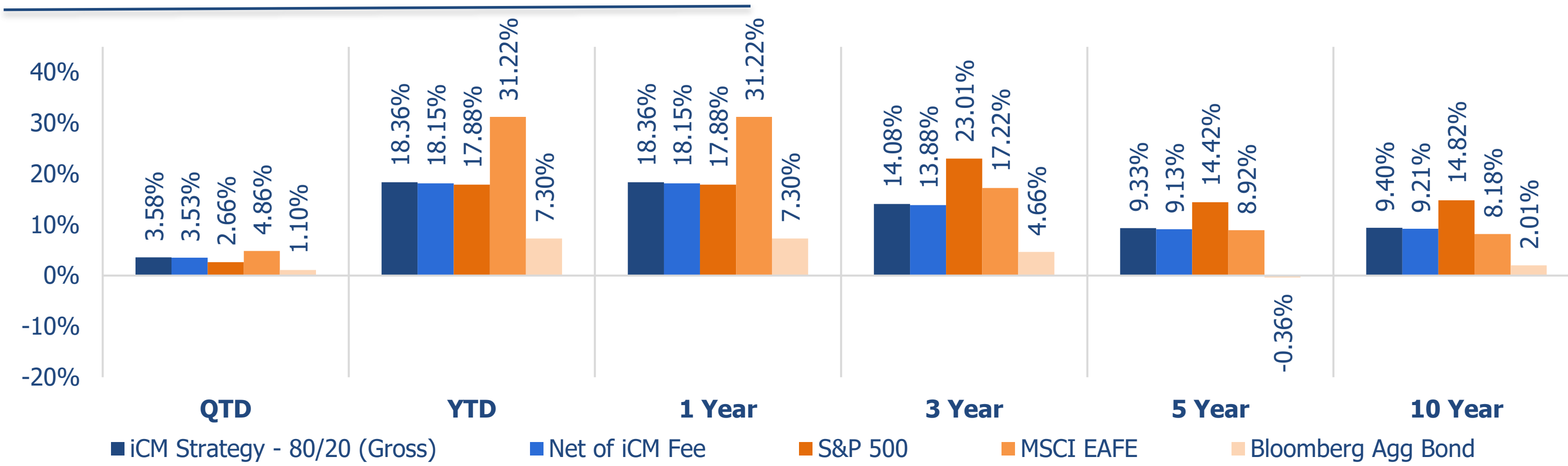
Key Portfolio Stats[1,2]

# of Holdings	17
SEC Yield	2.55%
Expense Ratio	0.22%

Tactical Positioning

+ Overweight	- Underweight
U.S. Value U.S. Quality EM Value Int'l Value EM Local Bond Commodities	U.S. Growth IG Corporate Bonds

Annualized Performance



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

Q4 2025 Fact Sheet

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Portfolio Risk - Annualized

	1 Year	3 Year	5 Year	10 Year
iCM Strategy – 80/20	**5.42%**	**8.96%**	**10.88%**	**11.34%**
S&P 500	10.99%	11.95%	15.11%	15.12%
MSCI EAFE	7.30%	12.08%	14.30%	14.79%
Bloomberg Agg Bond	2.85%	6.06%	6.37%	5.05%

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iCM Quantitative Innovations ETF Strategy
Aggressive Growth (90/10)

Q4 2025 Fact Sheet

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

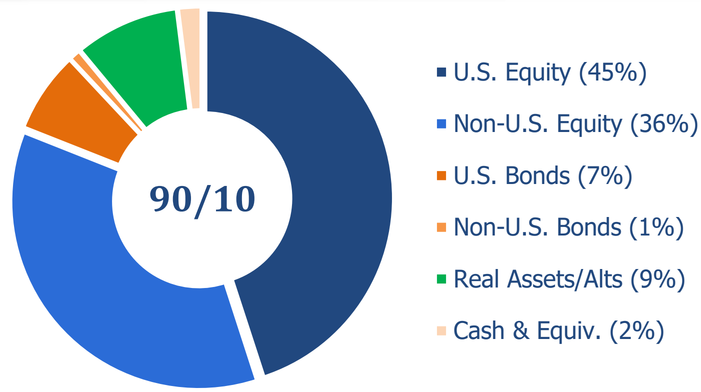
Implementation

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

Portfolio Details

Structure	Strategist Portfolio
Primary Investment Vehicles	ETFs
Account Minimum	$10,000

Target Asset Allocation



Key Portfolio Stats[1,2]

# of Holdings	17
SEC Yield	2.31%
Expense Ratio	0.23%

Tactical Positioning

+ Overweight

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

- Underweight

U.S. Growth
IG Corporate Bonds

Annualized Performance

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Aggressive Growth (90/10)

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Portfolio Risk - Annualized

	1 Year	3 Year	5 Year	10 Year
iCM Strategy – 90/10	**6.08%**	**9.59%**	**11.75%**	**12.41%**
S&P 500	10.99%	11.95%	15.11%	15.12%
MSCI EAFE	7.30%	12.08%	14.30%	14.79%
Bloomberg Agg Bond	2.85%	6.06%	6.37%	5.05%

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Model results are defined as performance results that were not actually achieved by any portfolio of the investment adviser. Model results have inherent limitations and do not represent trading of actual client assets, but are for illustrative purposes and reflect actual positions, weights, and trade-date accounting. Returns are calculated quarterly using asset-weighted portfolio returns based on market values at the beginning of the period measured. This may not reflect the impact that material economic and market factors might have had on investment decision-making if actual client funds were being managed. Performance results for clients that are invested in the strategy may vary from model performance due to market conditions and other factors, including investment cash flows, frequency and precision of rebalancing, tax-management strategies, cash balances, advisory and other fees, and/or the timing of fee deductions, all of which may have reduced the returns shown. iCM's Model returns are independently audited on an annual basis and assume the reinvestment of dividends and capital gains. Performance does not include taxes payable on dividends and interest.

Information for this report was gathered from third party sources that are believed to be reliable. iCM cannot guarantee the accuracy or completeness of this data. All investing involves the assumption of risk and the possible loss of principal. The main risks as it pertains to this strategy are US equity risk, international equity and fixed-income market risk, interest rate risk, currency risk, and others yet to be identified. Investors should consider the investment objectives, risks, charges and expenses of the investment strategy and review with their Financial Professional before investing. This is a managed portfolio and at any time, the number of securities may be higher or lower than stated due to client/custodian-imposed restriction(s) (alternates). Alternate securities can be the addition or removal of securities otherwise included in a strategy. Correspondingly, the use of alternate securities may cause account performance to be higher or lower than stated. Specific securities identified and described do not represent all of the securities purchased, sold or recommended for advisory clients, and may not reflect any restriction a client may have placed on a portfolio. Indexes are unmanaged and cannot be purchased or sold and do not reflect the deduction of any fees or expenses. Envestnet and similar platforms are responsible for the trading and rebalancing of client accounts based on model portfolio investment recommendations it receives from iCM. The TAMP platforms and iCM are not affiliates of each other and make no representation with respect to each other.

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

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

***MSCI EAFE Index** (Europe, Australia, Far East) is a market capitalization index that is designed to measure the equity market performance of developed markets, excluding the US & Canada.*

***[1]SEC yield**: Represents net investment income earned by a fund over a 30-day period, expressed as an annual percentage rate based on the fund's share price at the end of the 30-day period.*

***[2]Expense Ratio:** Weighted-average net expense ratio of the strategy's underlying holdings, according to each security's most recent annual report.*

(MMXXVI)

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Integrated|Capital|Management

iCM Quantitative Innovations ETF Strategy
Ultra Aggressive Growth (100/0)

Q4 2025 Fact Sheet

Data as of 12/31/25

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: Ultra Aggressive Growth (100/0)** strategy executes iCM's contrarian global tactical asset allocation views via ETFs and is allocated 100% to equities and 0% 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.

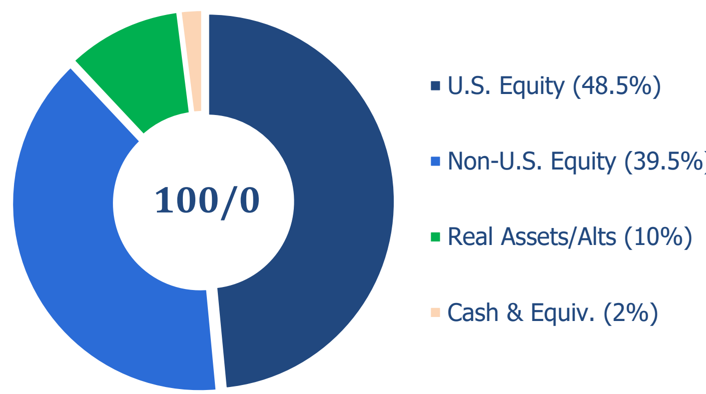
Implementation

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

Portfolio Details

Structure	Strategist Portfolio
Primary Investment Vehicles	ETFs
Account Minimum	$10,000

Target Asset Allocation



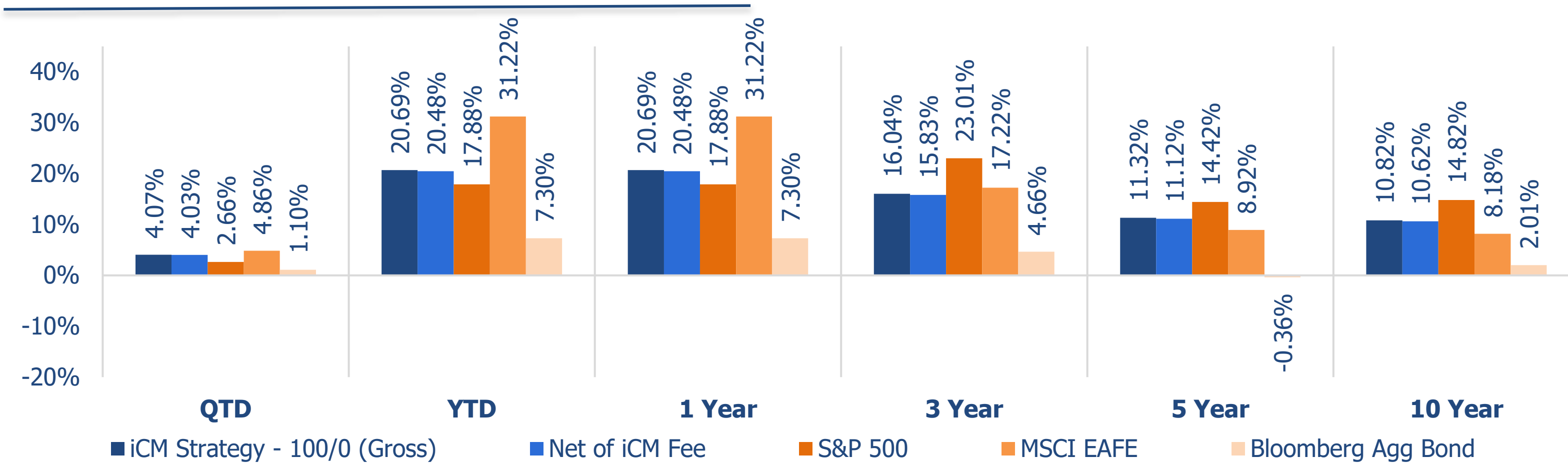
Key Portfolio Stats[1,2]

# of Holdings	11
SEC Yield	2.13%
Expense Ratio	0.23%

Tactical Positioning

+ Overweight	- Underweight
U.S. Value	U.S. Growth
U.S. Quality	IG Corporate Bonds
EM Value	
Int'l Value	
EM Local Bond	
Commodities	

Annualized Performance



iCM Quantitative Innovations ETF Strategy

Ultra Aggressive Growth (100/0)

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Important Disclosures

This report contains information that is intended for use by a Financial Professional along with an investor (the intended audience). The Financial Professional must have the ability, expertise, and resources to interpret and assess all information communicated including the validity of model results. The Financial Professional must have the ability to make a reasonable judgment about the investment objectives and financial situation of the investor. If you are not the intended audience, you are notified that any review, copying, distribution or use of this report is strictly prohibited. Past performance is no guarantee of future results, and every investment may lose value. No guarantees or assurances can be made as to future performance.

Portfolio Risk - Annualized

	1 Year	3 Year	5 Year	10 Year
iCM Strategy – 100/0	**6.57%**	**10.08%**	**12.42%**	**13.33%**
S&P 500	10.99%	11.95%	15.11%	15.12%
MSCI EAFE	7.30%	12.08%	14.30%	14.79%
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