

## Primary Benchmark

MSCI All Country World Index

## Secondary Benchmark

MSCI All Country World Growth Index

## Inception Date

January 1, 2024

## Strategy AUM

Model Account

## Firm AUM

\$2.2 Billion

## Portfolio Management Team

Nicholas Dame, CFA  
Adam Rubin, CFA  
Travis Prentice, CIO

## 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

	QTD	1 Year	ITD*
<b>IMC Global Equity Model* (Gross)</b>	<b>-2.93</b>	<b>-2.93</b>	<b>5.12</b>
<b>IMC Global Equity Model* (Net)</b>	<b>-3.00</b>	<b>-3.00</b>	<b>4.80</b>
MSCI All-Country World Index	-1.32	-1.32	7.15
MSCI All-Country World Growth Index	-6.82	-6.82	5.70
MSCI All-Country World Value Index	4.77	4.77	8.60

## RISK STATISTICS

	Portfolio	Benchmark
Excess Return (Gross)	<b>6.63%</b>	-
Excess Return (Net)	<b>6.28%</b>	-
Alpha	<b>1.44%</b>	-
Tracking Error	<b>8.55%</b>	-
Standard Deviation	<b>15.71%</b>	9.77%
R-Squared	<b>0.77</b>	1.00
Beta	<b>1.41</b>	1.00
Information Ratio	<b>0.78</b>	-
Sharpe Ratio	<b>0.89</b>	0.75
Up Market Capture	<b>146.2%</b>	-
Down Market Capture	<b>119.6%</b>	-

## CHARACTERISTICS

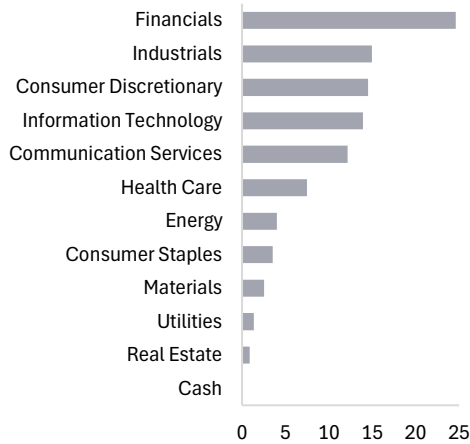
	Portfolio	Benchmark
# of holdings	<b>118</b>	2,558
% of Portfolio in the Top 10	<b>16.6%</b>	20.5%
Market Cap (Wtd Avg, \$M)	<b>190,275</b>	599,082
Active Share	<b>85%</b>	-
% of Stocks with Positive Earnings Surprise	<b>73%</b>	52%
% of Stocks with Upward Earnings Revisions	<b>75%</b>	51%
Earnings Growth, FY2	<b>14.2%</b>	12.3%
Price/Earnings, FY2	<b>16.4x</b>	15.9x
Enterprise Value/Sales, FY2	<b>2.33x</b>	2.78x

Past performance does not guarantee future results. All periods greater than one year are annualized.

\*Performance data is based on a model portfolio of end of day holdings and pricing inception January 1, 2024.

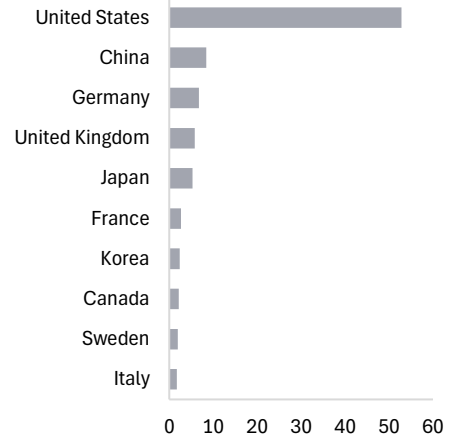
Risk statistics are annualized for the period beginning January 1, 2024, and calculated gross of fees.

## SECTOR WEIGHTS (%)



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

## TOP COUNTRY WEIGHTS (%)



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

### 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 (formerly EAM Investors). 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.

As of February 4, 2025, EAM Investors, LLC (EAM), has officially changed its name to the Informed Momentum Company (IMC). This name change does not impact the integrity or content of the research, reports, or any materials previously published under the old name. All references to "EAM" in past publications or reports now refer to "IMC."

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 Global Equity representative account is expected to maintain an investment exposure of 90-100% with the goal of capital appreciation.

The IMC Global Equity Model is a model portfolio that is paper-traded daily and maintained and calculated using the Factset Research System. The system calculates hypothetical performance based on end of day pricing. Transactions were not executed, and no actual investments were made within the model portfolio. The performance figures do not reflect the results of actual trading or the cost of taxes, brokerage, management fees or other expenses or taxes applicable to a typical investor. Model returns include an allocation to cash and the hypothetical receipt of dividends. Net returns reflect the deduction of the maximum annual management fee of 0.30% before custody charges, withholding taxes and other indirect expenses.

The MSCI ACWI Index captures large and mid cap representation across 23 Developed Markets (DM) countries and 24 Emerging Markets (EM) countries. The index is designed to measure equity market performance in the global developed and emerging markets. The MSCI ACWI Index has been chosen as a benchmark for the IMC Global Equity Model because the Advisor believes that it is the most appropriate broad-based securities index available to be used for comparative purposes given the investment strategy of the portfolio. The MSCI ACWI Growth Index captures securities exhibiting overall growth style characteristics across 23 DM countries and 24 EM countries. The MSCI ACWI Value Index captures securities exhibiting overall value style characteristics across 23 DM countries and 24 EM countries. The MSCI ACWI Value Index and the MSCI ACWI Growth 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.