

## Primary Benchmark

Russell 1000 Index

## Secondary Benchmark

Russell 1000 Growth Index

## Inception Date

March 1, 2022

## Strategy AUM

Seed Capital

## Firm AUM

\$2.3 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

	QTD	YTD	1 Year	3 Year	ITD*
<b>IMC US Large Cap (Gross)</b>	<b>7.91%</b>	<b>10.90%</b>	<b>20.38%</b>	<b>22.68%</b>	<b>13.07%</b>
<b>IMC US Large Cap (Net)</b>	<b>7.86%</b>	<b>10.74%</b>	<b>20.14%</b>	<b>22.44%</b>	<b>12.84%</b>
Russell 1000 Index	7.99%	14.60%	17.75%	24.64%	13.82%
Russell 1000 Growth Index	10.51%	17.24%	25.53%	31.61%	17.92%
Russell 1000 Value Index	5.33%	11.65%	9.44%	16.96%	9.02%

## RISK STATISTICS

	Portfolio	Benchmark
Excess Return (Gross)	<b>-0.77%</b>	-
Excess Return (Net)	<b>-0.98%</b>	-
Tracking Error	<b>7.62%</b>	-
Standard Deviation	<b>17.0%</b>	16.4%
R-Squared	<b>0.80</b>	1.00
Beta	<b>0.93</b>	1.00
Information Ratio	<b>-0.10</b>	-
Sharpe Ratio	<b>0.51</b>	0.58
Up Market Capture	<b>94.9%</b>	-
Down Market Capture	<b>97.5%</b>	-

## CHARACTERISTICS

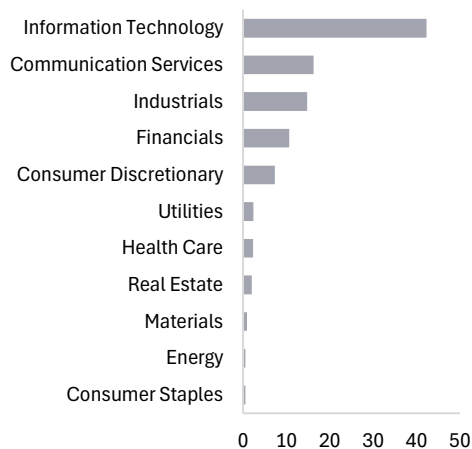
	Portfolio	Benchmark
# of holdings	<b>80</b>	1,011
% of Portfolio in the Top 10	<b>42.5%</b>	35.6%
Market Cap (Wtd Avg, \$M)	<b>1,107,870</b>	1,251,022
Active Share	<b>65%</b>	-
% of Stocks with Positive Earnings Surprise	<b>84%</b>	73%
% of Stocks with Upward Earnings Revisions	<b>65%</b>	40%
Earnings Growth, FY2	<b>17.8%</b>	12.6%
Price/Earnings, FY2	<b>26.7x</b>	21.7x
Enterprise Value/Sales, FY2	<b>4.43x</b>	3.37x

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 (%)



## TOP 10 HOLDINGS

	Weight, %
NVIDIA Corporation	7.73
Microsoft Corporation	7.05
Alphabet Inc. Class A	6.23
Meta Platforms Inc Class A	4.41
Broadcom Inc.	3.97
Palantir Technologies Inc. Class A	2.83
JPMorgan Chase & Co.	2.79
Oracle Corporation	2.76
AppLovin Corp. Class A	2.73
Goldman Sachs Group, Inc.	2.02

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

## 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 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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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.