

## 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

\$2.6 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

	YTD	1 Year	2 Year	ITD*
<b>IMC Global Equity Model (Gross)</b>	<b>14.17%</b>	<b>41.83%</b>	<b>28.81%</b>	<b>33.65%</b>
<b>IMC Global Equity Model (Net)</b>	<b>14.12%</b>	<b>41.40%</b>	<b>28.42%</b>	<b>33.25%</b>
MSCI All-Country World Index	4.29%	24.19%	19.54%	20.54%
MSCI All-Country World Growth Index	-0.19%	22.27%	18.95%	21.25%
MSCI All-Country World Value Index	8.65%	25.27%	19.72%	19.39%

## RISK STATISTICS

	Portfolio	Benchmark
Excess Return (Gross)	<b>13.11%</b>	-
Excess Return (Net)	<b>12.71%</b>	-
Tracking Error	<b>8.85%</b>	-
Standard Deviation	<b>14.7%</b>	8.6%
Beta	<b>1.44</b>	1.00
Information Ratio	<b>1.48</b>	-
Sharpe Ratio	<b>1.96</b>	1.84
Up Market Capture	<b>167.7%</b>	-
Down Market Capture	<b>138.6%</b>	-

## CHARACTERISTICS

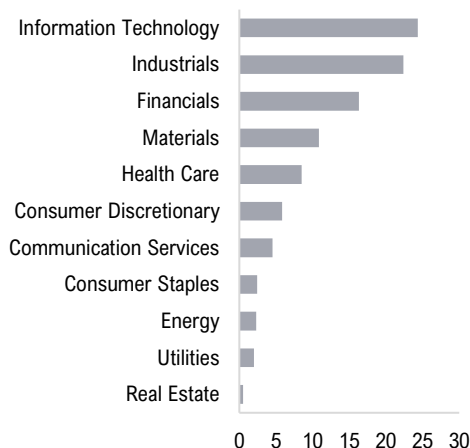
	Portfolio	Benchmark
# of holdings	<b>129</b>	2,514
% of Portfolio in the Top 10	<b>17.6%</b>	22.6%
Market Cap (Wtd Avg, \$M)	<b>398,467</b>	847,261
Active Share	<b>85%</b>	-
% of Stocks with Positive Earnings Surprise	<b>74%</b>	51%
% of Stocks with Upward Earnings Revisions	<b>96%</b>	64%
Earnings Growth, FY2	<b>17.4%</b>	13.9%
Price/Earnings, FY2	<b>16.2x</b>	17.0x
Enterprise Value/Sales, FY2	<b>2.02x</b>	2.95x

The performance results presented represent a paper traded model portfolio and do not reflect the actual investment results of any client account, composite or fund. Model performance is hypothetical, provided for illustrative purposes and **intended solely for sophisticated institutional investors** or other qualified audiences with the resources and financial expertise to independently evaluate its criteria, assumptions, risks, and limitations. It is not suitable for retail investors. Please see additional disclosures on the succeeding page.

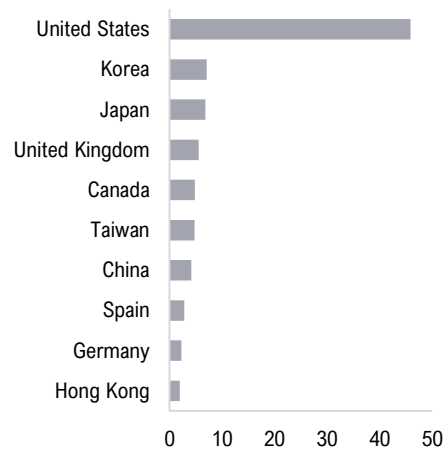
All periods greater than one year are annualized.

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

## SECTOR WEIGHTS (%)



## TOP COUNTRY WEIGHTS (%)



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

## TOP 10 HOLDINGS

	Weight, %
Alphabet Inc. Class A	3.74
Taiwan Semiconductor Manufacturing Co.	2.16
Samsung Electronics Co., Ltd.	1.98
NVIDIA Corporation	1.70
Rolls-Royce Holdings plc	1.57
ASML Holding NV Sponsored ADR	1.33
Caterpillar Inc.	1.29
SK hynix Inc.	1.29
Johnson & Johnson	1.25
Corning Inc	1.24

## 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.**

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The IMC Global Equity Model is a paper-traded model portfolio that is maintained and calculated daily using the Factset Research System. **Performance is hypothetical and does not represent actual results.** It is based on end-of-day closing prices, assuming perfect execution, no slippage, market impact, liquidity constraints, brokerage commissions or other market costs. It does not represent the actual performance of any client account, composite, fund or portfolio managed by the advisor. No client assets were actually invested in the model portfolio during the periods shown. No actual transactions were executed, and no actual investments were made. Hypothetical 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. Hypothetical performance is illustrative only and may not be indicative of future results. Actual client results could differ materially due to factors including (but not limited to) timing of investments or withdrawals, varying market conditions, execution challenges, fees/expenses, taxes, and other constraints not reflected in the model. There is a risk of loss in any investment, and past performance (actual or hypothetical) does not guarantee future results. This information is provided for illustrative/educational purposes and should not be considered investment advice or a recommendation. Prospective investors should carefully evaluate the risks, assumptions, and limitations before relying on these results.

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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