THE INFORMED MOMENTUM COMPANY

IMC Global Equity Model

June 30, 2026

/ Momentum / Rationale / Risk Management

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
$2.8 Billion

Portfolio Management Team
Nick Dame, 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	YTD	1 Year	2 Year	ITD*
IMC Global Equity Model (Gross)	**33.42%**	**35.42%**	**53.19%**	**35.23%**	**37.66%**
IMC Global Equity Model (Net)	**33.32%**	**35.22%**	**52.73%**	**34.83%**	**37.25%**
MSCI All-Country World Index	14.93%	11.25%	23.67%	19.86%	20.65%
MSCI All-Country World Growth Index	19.78%	10.59%	23.94%	20.27%	23.12%
MSCI All-Country World Value Index	10.57%	11.86%	23.05%	19.28%	17.96%

RISK STATISTICS

	Portfolio	Benchmark
Excess Return (Gross)	**17.01%**	-
Excess Return (Net)	**16.59%**	-
Tracking Error	**10.17%**	-
Standard Deviation	**19.3%**	11.5%
Beta	**1.51**	1.00
Information Ratio	**1.67**	-
Sharpe Ratio	**1.71**	1.38
Up Market Capture	**175.0%**	-
Down Market Capture	**120.7%**	-

CHARACTERISTICS

	Portfolio	Benchmark
# of holdings	**127**	2,461
% of Portfolio in the Top 10	**19.4%**	23.3%
Market Cap (Wtd Avg, $M)	**454,985**	986,555
Active Share	**82%**	-
% of Stocks with Positive Earnings Surprise	**76%**	48%
% of Stocks with Upward Earnings Revisions	**76%**	49%
Earnings Growth, FY2	**21.0%**	13.2%
Price/Earnings, FY2	**19.6x**	16.4x
Enterprise Value/Sales, FY2	**2.02x**	2.56x

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.

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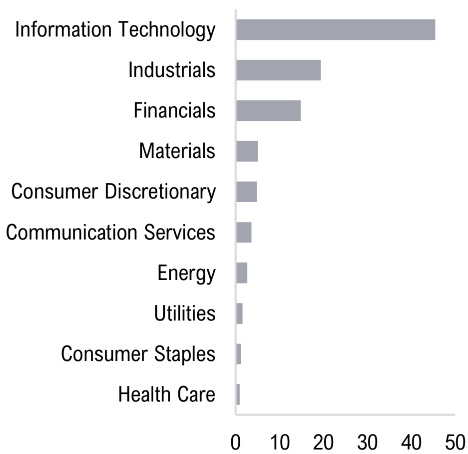
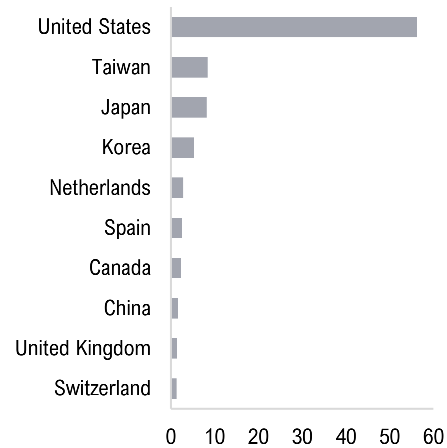
SECTOR WEIGHTS (%)



TOP COUNTRY WEIGHTS (%)



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

TOP 10 HOLDINGS

	Weight, %
Alphabet Inc. Class A	3.59
Taiwan Semiconductor Manufacturing Co.	2.29
Micron Technology, Inc.	2.09
Samsung Electronics Co., Ltd.	1.94
Corning Inc	1.74
SK hynix Inc.	1.71
Lam Research Corporation	1.54
Caterpillar Inc.	1.54
Applied Materials, Inc.	1.51
ASE Technology Holding Co., Ltd.	1.47

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.**