

IMOM

Alpha Architect International Quantitative Momentum ETF

Fund Description

IMOM is an active, equal-weighted portfolio of developed-market ex-North America stocks, screened for their strong and consistent momentum.

FactSet Analyst Report

IMOM seeks long-term capital appreciation by targeting the 10% of stocks with the highest total return over the last 12 months, excluding the most recent month. The fund screens for consistency of momentum by excluding stocks with too many negative-return days during the 12-month period. This methodology produces a few dozen holdings which get weighted equally. IMOM launched as an actively managed fund but began tracking a new homegrown index in January 2017. On January 31, 2022, the fund switched back to being actively managed. These changes did not significantly alter the funds strategy or holdings.

