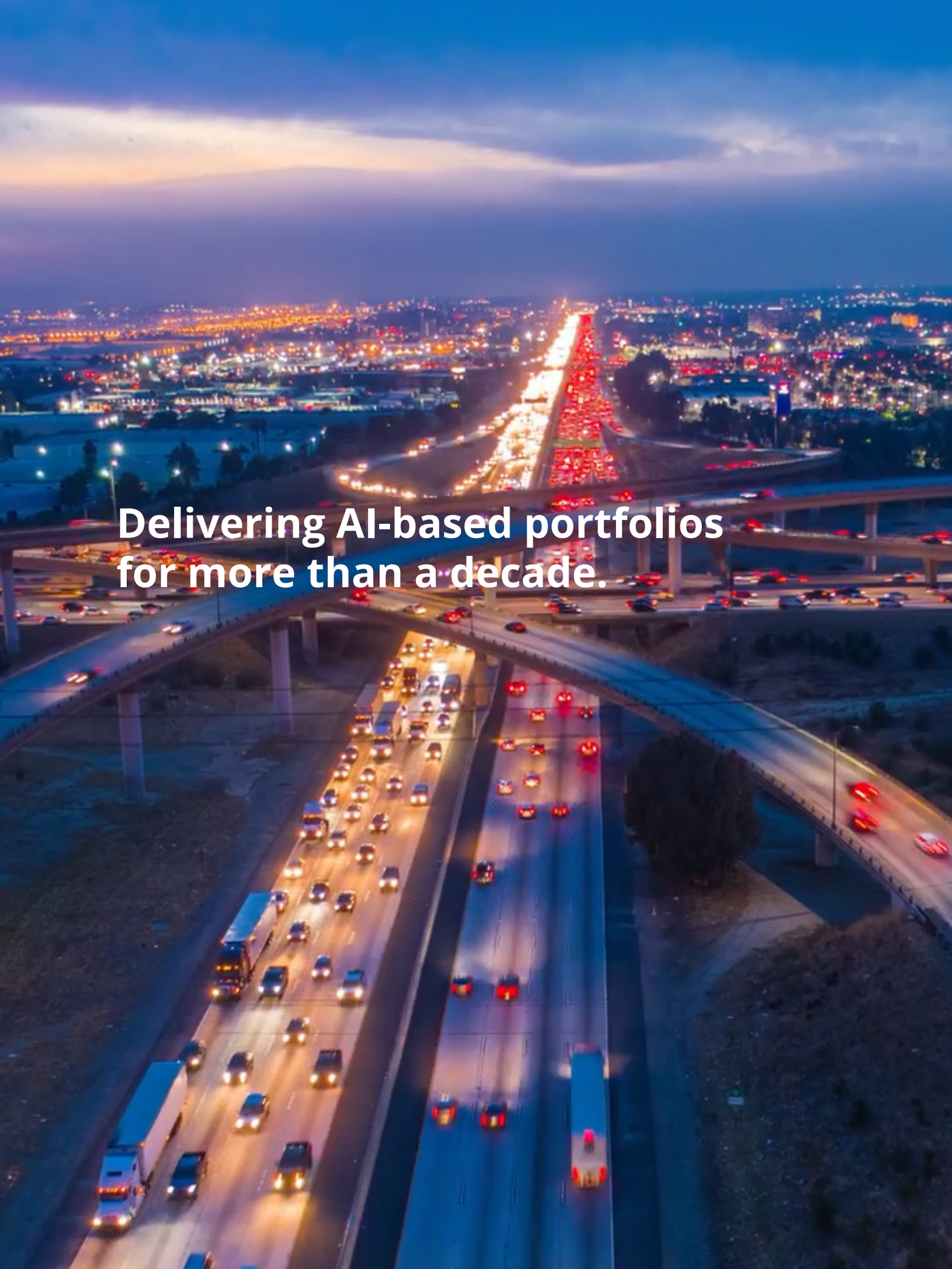
Go where the opportunities are.

AIM Decathlon Portfolios

AIM
ALGORITHMIC INVESTMENT MODELS


Delivering AI-based portfolios
for more than a decade.

Work with AIM

Independent, aligned and focused

We don't answer to anyone but our clients.

100% employee owned*

We don't answer to outside shareholders or corporate parents. As a nearly 100% employee-owned firm, our focus is fully aligned with the people who matter most—our clients.

Real-world track record using Machine Learning

Over a decade of innovation and performance.

13 years

For 13 years, we've delivered behavioral finance-informed, machine learning-based investment strategies that aim to help investors achieve consistent returns with less volatility.

Standout analytical power

Sophisticated models built to detect subtle, dynamic patterns.

3500+ factors

Our models have access to 3500+ variables (factors) for pattern identification which help inform investment decisions.

*AIM is 100% owned by its holding company, Algorithmic Research + Trading (ART). ART is fully owned by employees, advisory board members, and a small remaining ownership interest held by a former employee.
Information is as of 1/1/2025.

Built on principles of behavioral finance.

Fundamentals, economics, geopolitics and technology are constantly changing, but the way investors react to events and information has largely been the same.

We embed concepts of behavioral finance throughout our machine learning process — most prominently “Prospect Theory”, which shows that, to investors, losses feel twice as painful as gains feel rewarding.

These emotional biases can create patterns in the markets — patterns a non-emotional, machine learning investment system can detect and act on.

Decathlon is designed to capitalize on the subtle and sometimes irrational behavior of other market participants.

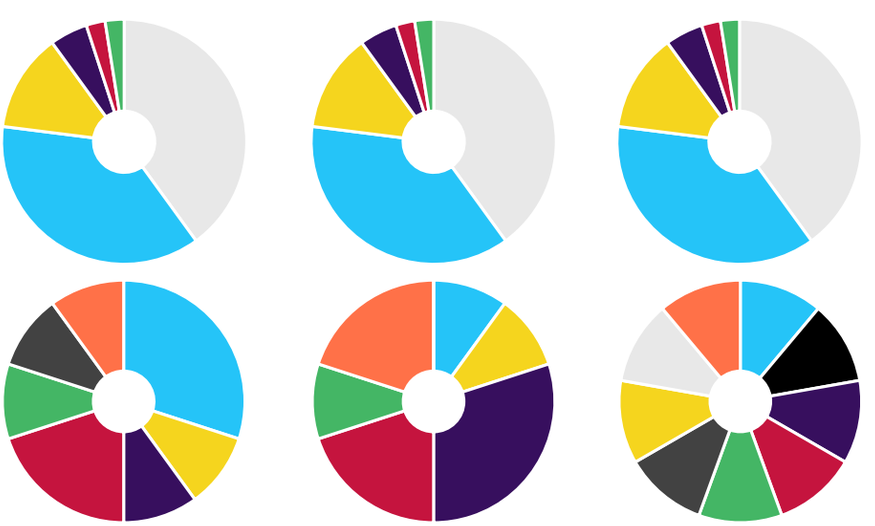
A diversifying sleeve for your portfolio.

Decathlon is not diversified in the traditional sense, like a target date fund or other traditional strategic portfolio.

Instead, it's diversifying — making concentrated bets on sectors or themes that give the portfolio a different concentration or exposure from most global allocation or indexed products.

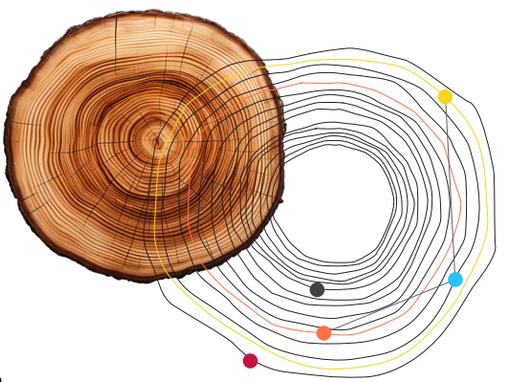
Traditional 60/40 Over Time

Decathlon Over Time



Our relatively small number of holdings at any one time (10 ETFs) selected from a large, curated universe of possible choices, combined with higher trade frequency means that Decathlon investors can see out-of-the-ordinary ETFs in their portfolios in large weights relative to an index.

We combine human intelligence and machine learning to create powerful investment strategies.



Decathlon is a suite of global, go-anywhere investment products driven by a machine learning approach that helps eliminate emotion from decision-making and aims to deliver consistent, low-volatility returns.

Select your desired level of risk.

AIM Decathlon Growth

Time Horizon:
10-15 years

Expected Volatility:
11-16%

Under normal conditions the strategy is expected to be **70% Equity / 30% Fixed Income**

AIM Decathlon Moderate

Time Horizon:
5-10 years

Expected Volatility:
7-12%

Under normal conditions the strategy is expected to be **50% Equity / 50% Fixed Income**

AIM Decathlon Conservative

Time Horizon:
0-5 years

Expected Volatility:
4-7%

Under normal conditions the strategy is expected to be **20% Equity / 80% Fixed Income**

Investment pool.

The AIM Decathlon strategies select from a carefully curated pool of ~230 ETFs representing nearly every asset class and geography — and everything in between.

Each ETF in the pool must offer distinct characteristics, reducing overlap and increasing the opportunity for diversifying exposure.

We are independent and evaluate ETFs from any provider.

The Decathlon ETF Pool

Geographical and asset class breakdown of the ETFs the Decathlon system selects from (as of 12/31/24)

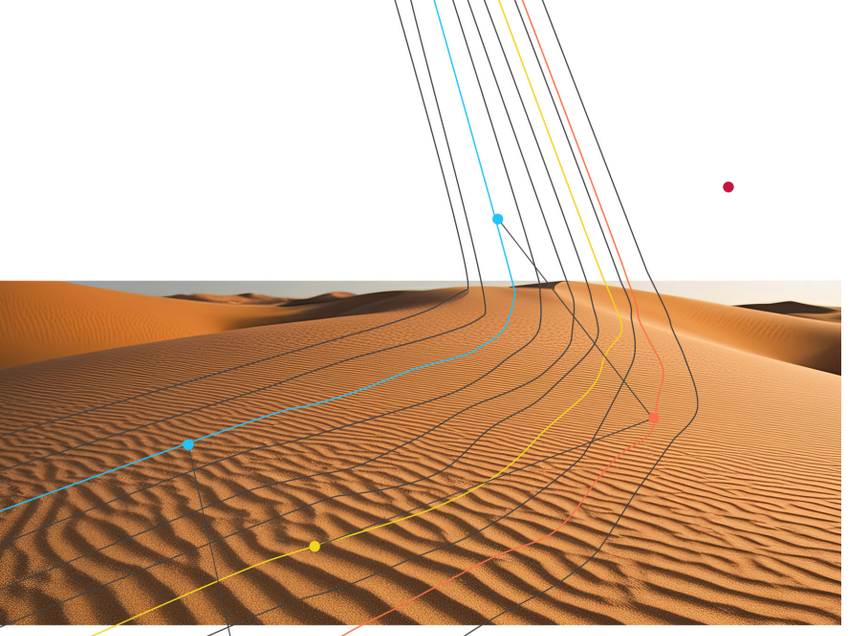
79 **U.S. Equity ETFs**
BROAD INDEX / SECTOR / SUB-SECTOR

34 **Global Equity ETFs**
BROAD INDEX / SECTOR / SUB-SECTOR

50 **Int'l Equity ETFs**
DEVEL. INDEX / SECTOR / DEVEL. COUNTRY / EM

44 **Fixed Income ETFs**
DOMESTIC / INTERNATIONAL

23 **Alternative ETFs**
CURRENCY / COMMODITY / REIT / PREFERREDS



Continuous innovation.

We continuously evolve the investment system and process — adding new datasets, incorporating new quantitative methods, and refining our portfolio implementation to better capitalize on the signals generated by the system.

Every enhancement is inspired by our experience managing Decathlon in volatile markets, new advances in machine learning techniques and technology, and our own experiences trading securities.

We aim to keep our edge sharp and uncover timely investment opportunities ahead of our human competitors.

2012
The Original Model

2013
Programmatically Generated Committees

2016
Naysayers

2017
The Battalion

2018
Proprietary Correlation Variables

2020
"In-the-Money" Variables

Beta Frameworks

2022
Pairwise Beta Variables

1-Year High/Low Variables

Optimization Improvements

2024
Options Data

Upgrades to Battalion Process

1-Year Frameworks

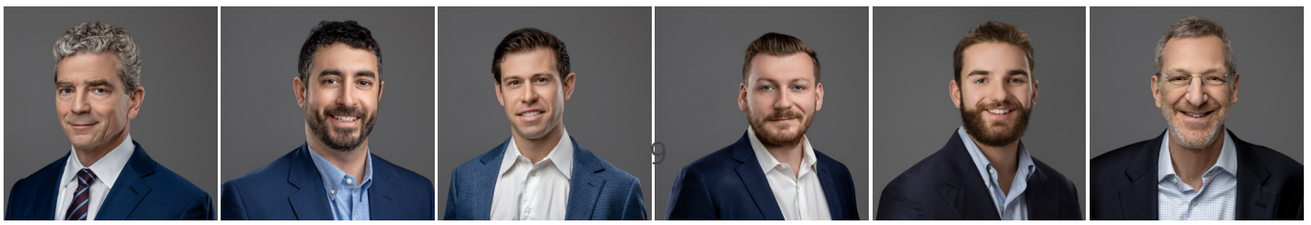
Portfolios are AI-generated and *human* implemented.

Decathlon is not a black box. Every step — from data prep to trade execution — is overseen by humans. We build and manage our own AI systems in-house, giving us full transparency and control.

The unique nature of our investment system is made possible by the multi-disciplinary experience of our research and portfolio management team.

Our team brings a complete game. Team members have both quantitative expertise as well as experience managing portfolios driven by fundamental stock selection.

Multi-disciplinary investment team.



Todd Rice
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Chief Investment Officer

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Partner
Portfolio Manager and Chief Operating Officer

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Partner
Portfolio Manager

Denis Rezendes, CFA
Partner
Portfolio Manager

David Hill
Data Science Engineer

Gordon Bennett, CFA, CFP®
Advisory Board Member
Investment Committee Member and Co-founder of AIM

We design the kind of investment products we'd want our own savings in — built from our decades of experience modeling and managing real portfolios.

Why invest in Decathlon?

Diversifying Exposure

Decathlon can diversify your portfolio by timely overweighting or underweighting of sectors, industries, countries or asset classes when the underlying data patterns suggest an opportunity.

Opportunistic Growth

Decathlon can research thousands of securities and go anywhere within its universe, seeking the best predicted return per unit risk over the next 30 calendar days (or 25 trading days).

Cutting Edge Technology

Uses artificial intelligence technology to rank securities based on anticipated risk and return without emotion or bias.

Multi-faceted Expertise

We're not computer programmers moonlighting as investors or fundamental managers dabbling in quantitative systems. We bring decades of investing experience and deep quantitative expertise to building models designed specifically for financial markets.

Established Track Record

The Decathlon strategies have navigated many different market environments over their 13-year history, and we have learned and refined based on what has and has not worked.

Want to know more?

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Disclosures:

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Diversification does not ensure a profit or guarantee against a loss. As with all investments, there are associated inherent risks including loss of principal. Stock markets, especially foreign markets, are volatile and can decline significantly in response to adverse issuer, political, regulatory, market, or economic developments. Sector investments concentrate in a particular industry and the investments' performance could depend heavily on the performance of that industry and be more volatile than the performance of less concentrated investment options. Foreign securities are subject to interest rate, currency exchange rate, economic, and political risks, all of which are magnified in emerging markets. The risks are particularly significant for ETFs that focus on a single country or region. The ETF may have additional volatility because it may be comprised significantly of assets in securities of a small number of individual issuers. Fixed Income investments are subject to inflationary, credit, market and interest rate risks.

ETFs trade like stocks and are subject to investment volatility and the potential for loss. The principal amounts invested in ETFs are not protected, guaranteed or insured. The AIM investment strategies may not be appropriate for everyone. Due to the periodic rebalancing nature of our strategies, they may not be appropriate for those investors who desire regular withdrawal or frequent deposits. The target allocations shown are buy targets only. The portfolio manager maintains full discretion for the strategy. Actual allocations will differ due to market fluctuations. Accounts will typically carry a ~2% position in a money market even when a model is "fully" invested. If the system calls for additional "cash" to be raised as a defensive position, a short duration (up to a 1-3 year) bond ETF may be used.

The Decathlon strategies utilize artificial intelligence (AI) in the decision-making process, introducing inherent risks. The AI's lack of predictability, reliance on historical data, and sensitivity to market volatility may impact investment outcomes. Technology-related risks and the dynamic nature of market conditions further contribute to potential uncertainties. Ongoing monitoring and adjustments to the AI model are essential. Investors should recognize the limitations of AI, seek professional advice, and carefully assess their risk tolerance and financial situation before making investment decisions.

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