6 MERIDIAN

# *Mega Cap Portfolio*

as of September 30, 2020

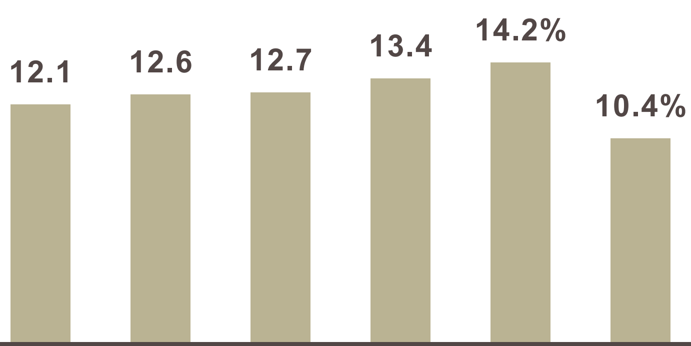
## The Approach

A quantitively-driven strategy emphasizing high quality large-cap stocks. Stocks are first screened to remove those that score poorly on financial and growth measures. Those stocks that remain are then ranked on a stand-alone basis in relation to five different factors: beta*; momentum; yield; value; and quality. The stocks that rank the highest for each factor are combined into one portfolio. Stocks that rank high in multiple factors are over-weighted.

## The Features

A concentrated portfolio of fewer than 60 stocks that seeks to deliver superior risk-adjusted returns over the index. The investment objective of the fund is capital appreciation. Our research, as well as a large body of academic research, has found that the 5 factors selected for the portfolio are associated with long-term stock outperformance.

## Annual Return- Dec 1990- Dec 2019

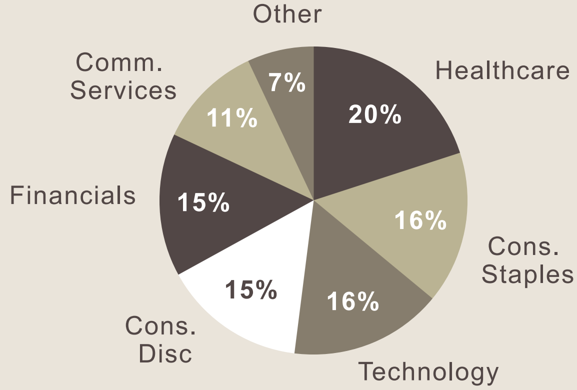



Period: Dec 1990–Jun 2019; Source: FactSet

## Key Facts

| | |
|---|---|
| Strategy Assets | $178 Million |
| Holdings | 51 |
| Beta* | 0.94 |
| Active Share | 67% |
| Dividend Yield | 2.6% |
| Min Portfolio Size | $50,000 |
| Benchmark | S&P 500 (Total Return) |

## Sector Weightings




## Top 5 Holdings (%)

| | |
|---|---|
| Target | 4.9% |
| Pfizer | 3.9% |
| Biogen | 3.9% |
| Verizon | 3.8% |
| Amazon.com | 3.7% |

* Beta is a measure of the systematic risk of a portfolio relative to the benchmark. The beta of the benchmark is equal to 1.

Source: 2020 Bloomberg; 2020 Addepar

*E* / contact@6meridian.com • *P* / 316.776.4601 / 855.334.2110 • *F* / 316.776.4620

WWW.6MERIDIAN.COM • 8301 E. 21st Street N. Ste. 150, Wichita, KS 67206