

# Fact Sheet - Risk Managed Multi-Factor Technology Strategy



## Summary

Since Inception (annualized) **21.86%**  
 Relative to Benchmark (annualized) **+13.14%**  
 Inception **Jun 1, 1999**  
 Benchmark **Tech & Telecom**

## Risk Profile (since inception)

	Strategy	Benchmark
Beta	0.46	---
Sharpe Ratio	0.97	0.38
Sortino Ratio	1.54	0.51
Standard Deviation	20.01%	22.83%
Downside Deviation	9.57%	15.49%
Maximum Drawdown	-36.83%	-82.05%

## Realized Trades Stats (since inception)

	All	Winners	Losers
Trades	0	0	0
Avg Return	0.0%	0.0%	0.0%
Avg Days	0.0	0.0	0.0

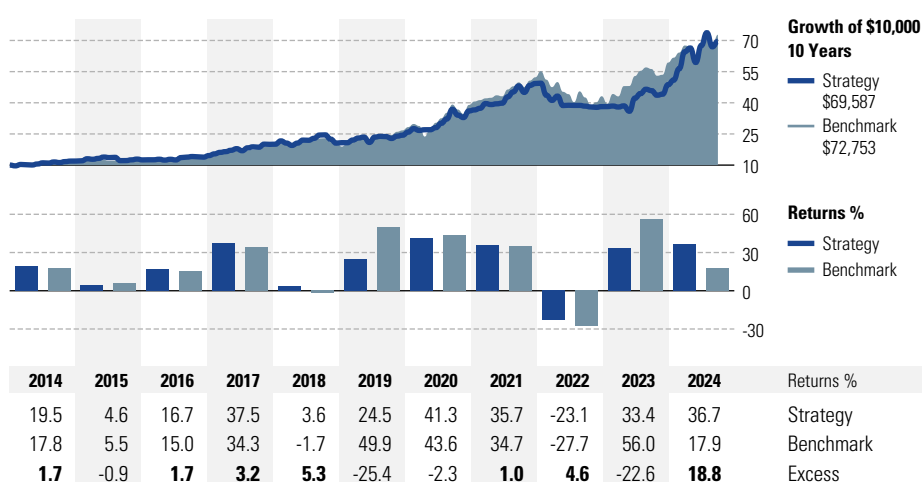
## Trailing Returns (annualized)

	Strategy %	Benchmark %	Excess %
YTD	36.70	17.90	18.80
1Yr	61.77	38.74	23.03
3Yr	15.63	15.18	0.45
5Yr	25.33	24.76	0.57
10Yr	19.88	20.55	-0.67
SI	21.86	8.72	13.14

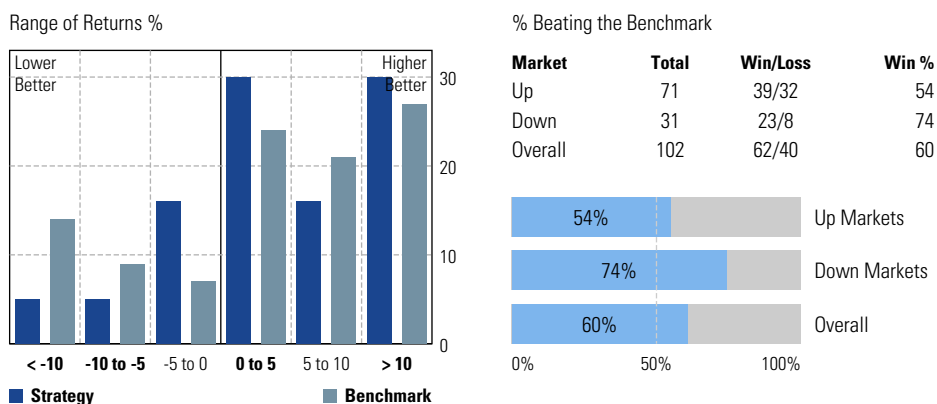
## Strategy Description

This is a quantitative stock investment strategy that seeks to provide substantial long-term capital appreciation through focused exposure to a select number of quality U.S. technology stocks that have high relative price momentum. It also seeks to limit downside risk through the application of a proprietary, multi-indicator trend-following hedge as a portfolio overlay. The portfolio typically contains 20 stocks from the NASDAQ U.S. Benchmark Index that have high relative price momentum, positive earnings and solid balance sheets. Each stock is weighted based on its modified market cap and the portfolio is rebalanced and reconstituted at least quarterly. In summary, this is an asymmetric equity strategy that provides the benefits of risk-controlled exposure to quality U.S. technology stocks that have high relative price momentum.

## 10Y Performance Analysis (as of Sep 30, 2024)



## Quarterly Returns (since inception)



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\*Returns are based on back-tested performance, net of estimated advisory and transaction fees. Back-tested returns may differ from actual returns.