

# Fact Sheet - Core Equity Strategy

## Summary

Since Inception (annualized)	<b>15.64%</b>
Relative to Benchmark (annualized)	<b>+8.07%</b>
Inception	<b>Dec 1, 1999</b>
Benchmark	<b>Russell 3000</b>

## Risk Profile (since inception)

	Strategy	Benchmark
Beta	0.77	---
Sharpe Ratio	0.93	0.41
Sortino Ratio	1.29	0.54
Standard Deviation	14.41%	15.86%
Downside Deviation	8.15%	10.85%
Maximum Drawdown	-30.04%	-55.61%

## 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

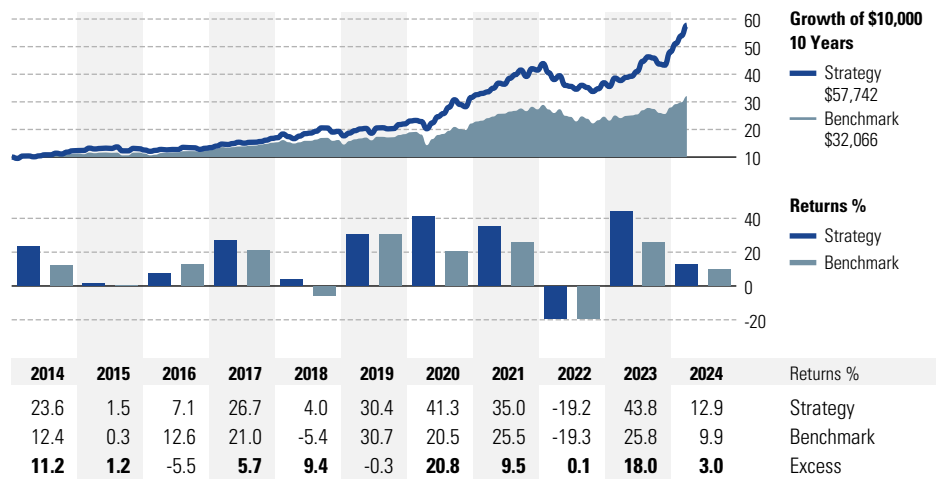
## Trailing Returns (annualized)

	Strategy %	Benchmark %	Excess %
YTD	12.90	9.90	3.00
1Yr	50.29	31.08	19.21
3Yr	19.34	9.76	9.58
5Yr	23.66	14.15	9.51
10Yr	18.69	12.05	6.64
SI	15.64	7.57	8.07

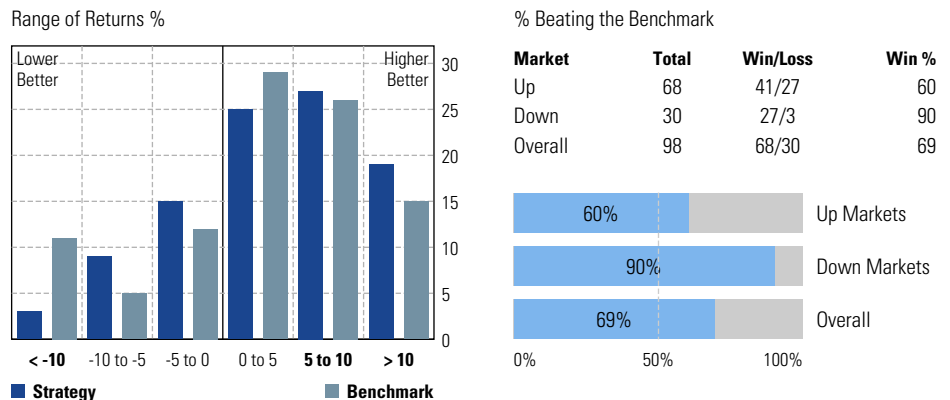
## Strategy Description

This strategy is a quantitative stock investment strategy that seeks to provide substantial long-term capital appreciation over a full market cycle with moderate downside protection against major market declines. More specifically, this strategy's integrated approach seeks to produce returns that are greater than the Russell 3000 U.S. Stock Market Index over a full market cycle, with lower downside risk, by investing in a portfolio comprised of an allocation of approximately 65% to our Multi-Factor Equity Strategy, 20% to our Risk Managed U.S. Equity Strategy and 15% to our Levered NASDAQ 100 Trend-Following Strategy. In summary, this strategy is a multi-strategy, U.S. stock investment strategy that includes a moderate allocation to asymmetric, levered and unlevered trend-following strategies to enhance diversification and reduce risk. The portfolio is periodically rebalanced and typically contains between 125 and 130 stocks, along with a trend-following position in the QLD ETF.

## 10Y Performance Analysis (as of Mar 31, 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.