

# Fact Sheet - Core Equity Strategy

## Summary

Since Inception (annualized)	<b>17.43%</b>
Relative to Benchmark (annualized)	<b>+9.60%</b>
Inception	<b>Dec 1, 1999</b>
Benchmark	<b>Russell 3000</b>

## Risk Profile (since inception)

	Strategy	Benchmark
Beta	0.59	---
Sharpe Ratio	1.12	0.44
Sortino Ratio	1.61	0.58
Standard Deviation	13.35%	15.75%
Downside Deviation	6.90%	10.73%
Maximum Drawdown	-18.83%	-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

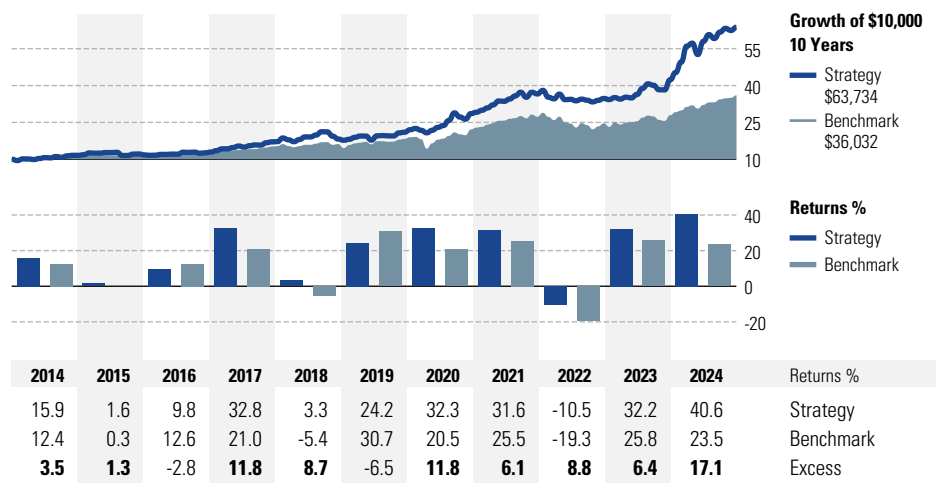
## Trailing Returns (annualized)

	Strategy %	Benchmark %	Excess %
YTD	40.60	23.50	17.10
1Yr	40.62	23.49	17.13
3Yr	18.47	7.84	10.63
5Yr	23.34	13.49	9.85
10Yr	18.61	12.36	6.25
SI	17.43	7.83	9.60

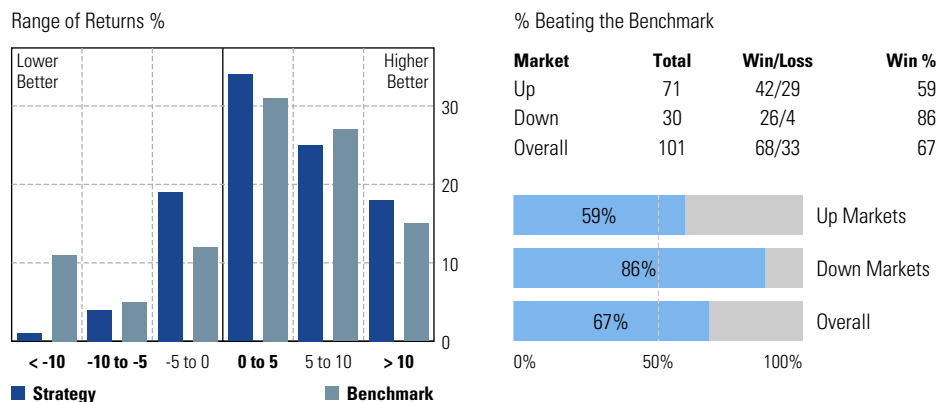
## Strategy Description

This is a multi-strategy U.S. stock investment strategy that seeks to provide substantial long-term capital appreciation with downside protection against major market declines. Specifically, this strategy seeks to produce long-term returns that are comparable to, or exceed, the Russell 3000 U.S. Benchmark Index, with lower downside risk, by investing in a portfolio comprised of the following allocation: 60% to our Risk Managed Multi-Factor U.S. Large Cap Equity Strategy, 5% to our Risk Managed Multi-Factor Technology Strategy, 4% to our Levered NASDAQ 100 Trend-Following Strategy, 15% to our unhedged Multi-Factor U.S. Large Cap Equity Strategy and 16% to our unhedged Focused Multi-Factor U.S. Equity Strategy. The portfolio is quarterly rebalanced and typically contains between 140 and 150 stocks, along with a trend-following position in the QLD ETF. In summary, this is a diversified, asymmetric equity strategy that provides the benefits of risk-controlled equity exposure

## 10Y Performance Analysis (as of Dec 31, 2024)



## Quarterly Returns (since inception)



MER Capital Management, LLC  
1729 King Street, Suite 310, Alexandria, VA 22314 | 703-740-1765 | mercapitalmanagement.com

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