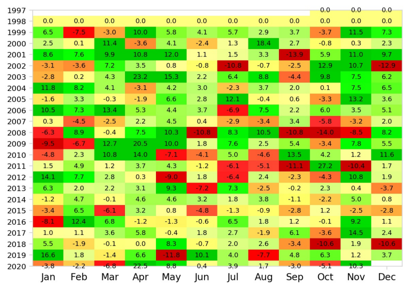
Strategy Description

Weekly rotation of the best 10 stocks computed by the Everest Formula algorithm.

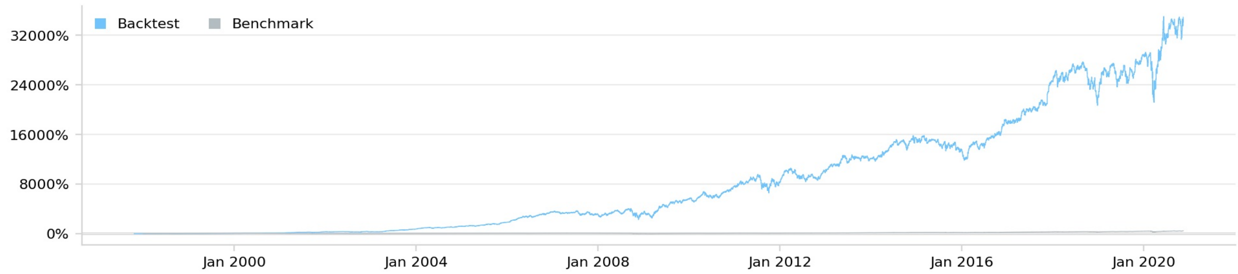
Key Statistics

Days Live	-	CAGR	28.9 %
Turnover	3 %	Drawdown	42.9 %
Kelly Estimate	1.0	Sharpe Ratio	1.2
Probabilistic SR	61 %	Information Ratio	0.6
Markets	Equity	Trades Per Day	0.8

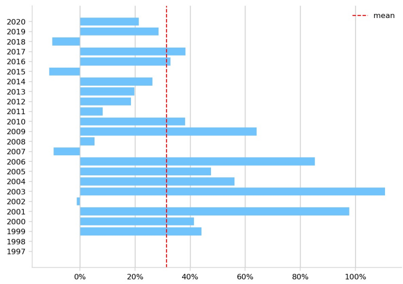
Monthly Returns



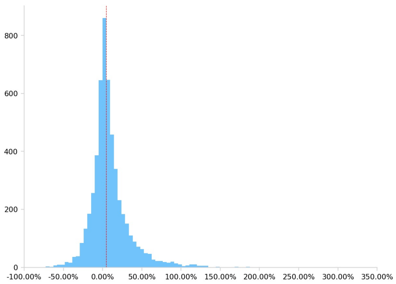
Cumulative Returns



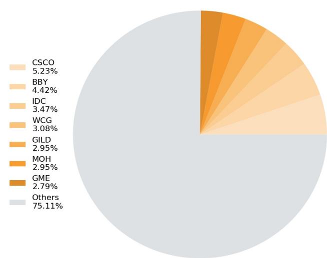
Annual Returns



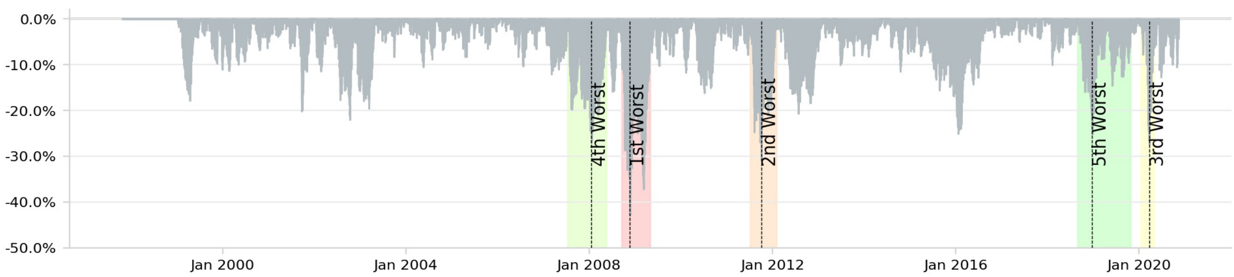
Returns Per Trade



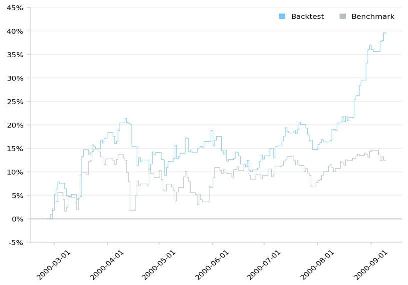
Asset Allocation



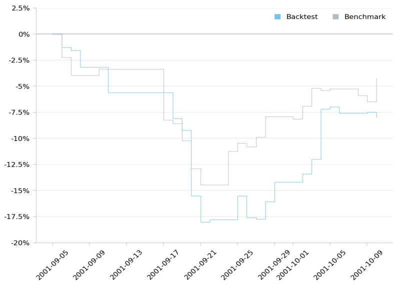
Drawdown



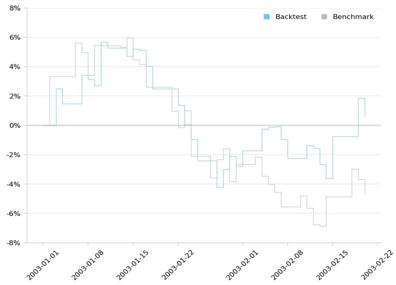
DotCom Bubble Feb 2000 - Sep 2000



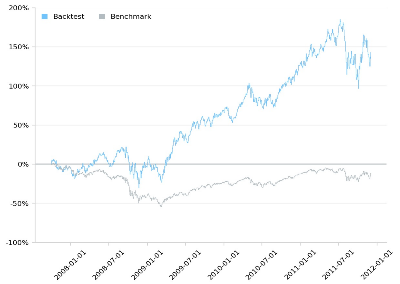
September 11, 2001 Attacks Sep 2001 - Oct 2001



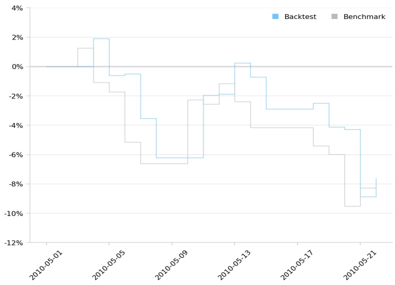
U.S. Housing Bubble (2003) Jan 2003 - Feb 2003



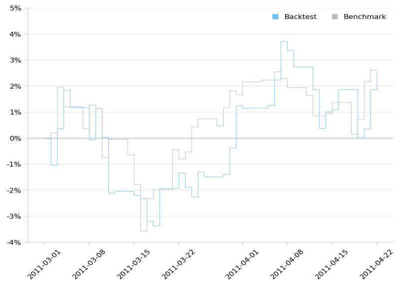
Global Financial Crisis Oct 2007 - Dec 2011



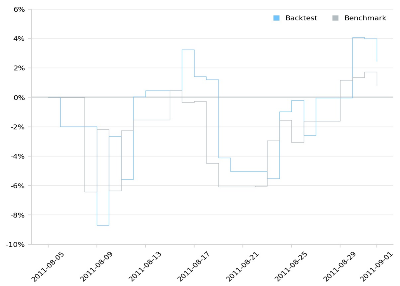
Flash Crash May 2010 - May 2010



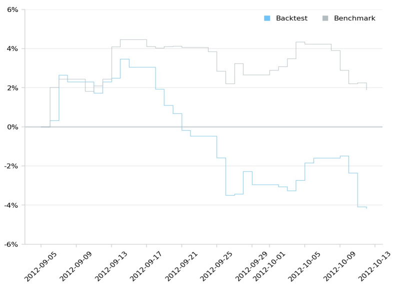
Fukushima Meltdown Mar 2011 - Apr 2011



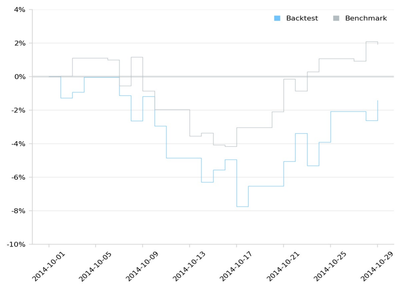
U.S. Downgrade / European Debt Crisis Aug 2011 - Sep 2011



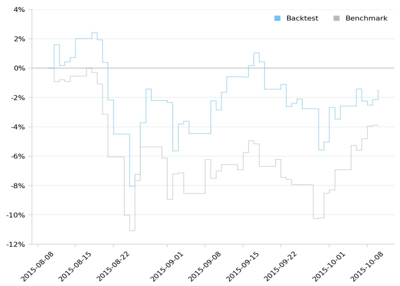
ECB IR Event 2012 Sep 2012 - Oct 2012



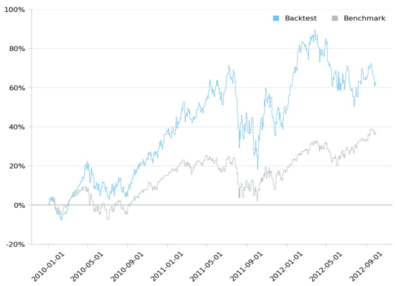
European Debt Crisis Oct. 2014 Oct 2014 - Oct 2014



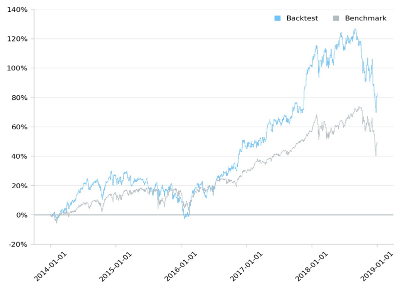
Market Sell-Off 2015 Aug 2015 - Oct 2015



Recovery Jan 2010 - Oct 2012



New Normal Jan 2014 - Jan 2019



COVID-19 Pandemic Feb 2020 - Sep 2020