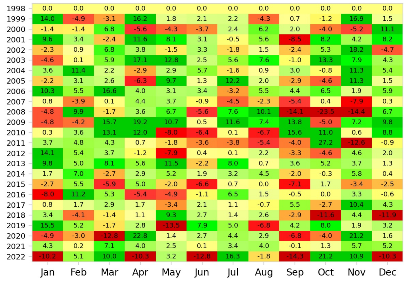
Strategy Description

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

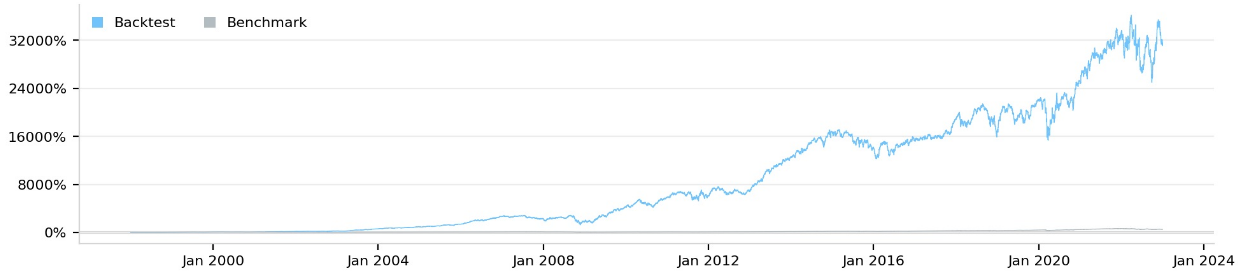
Key Statistics

Runtime Days	9130	Drawdown	54.0%
Turnover	3%	Probabilistic SR	23%
CAGR	25.9%	Sharpe Ratio	1.0
Markets	Equity	Information Ratio	1.0
Trades per Day	0.8	Strategy Capacity (USD)	7.7M

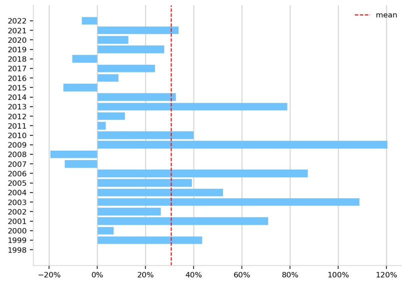
Monthly Returns



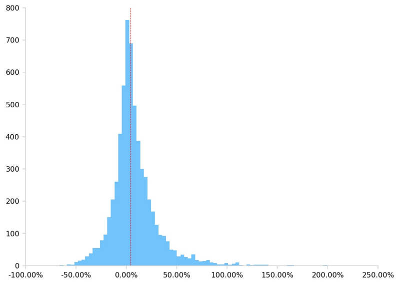
Cumulative Returns



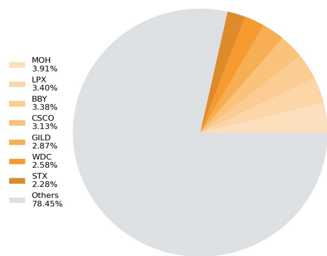
Annual Returns



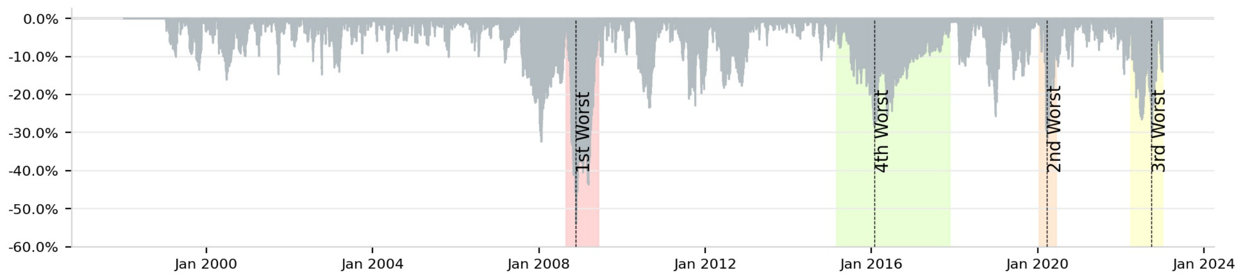
Returns Per Trade



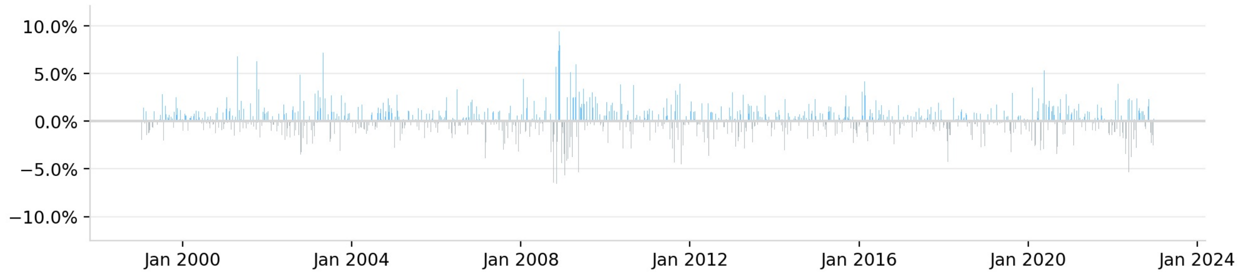
Asset Allocation



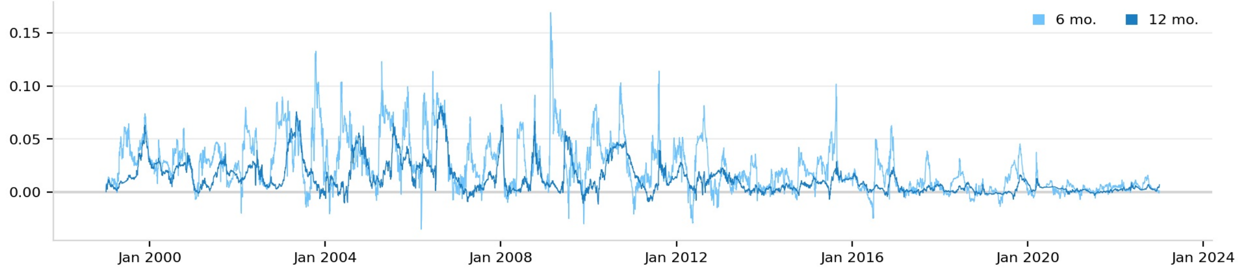
Drawdown



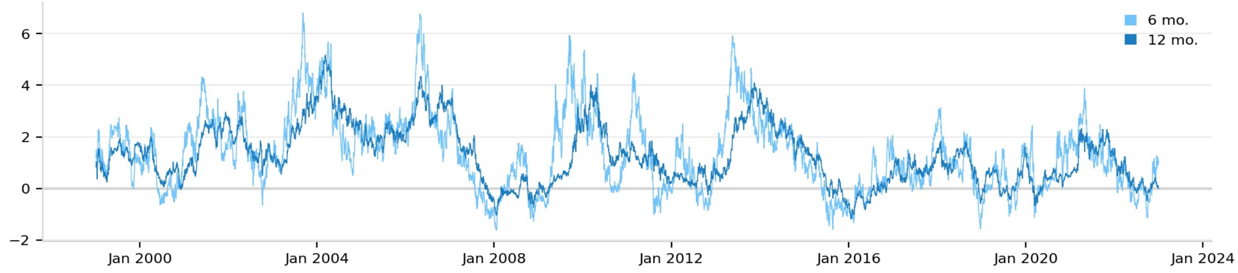
Daily Returns



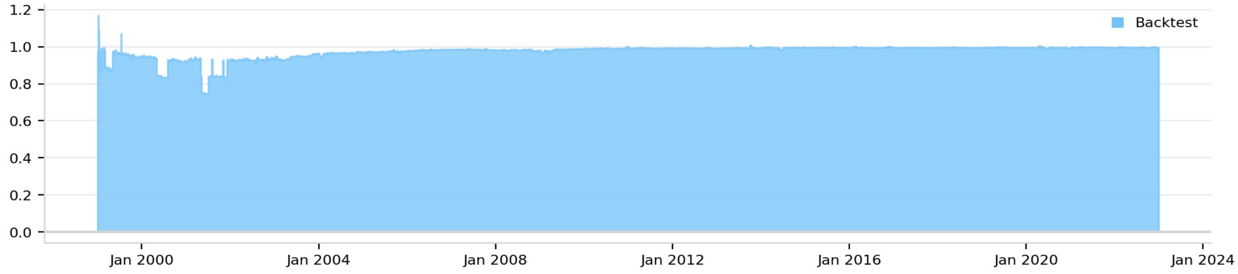
Rolling Portfolio Beta



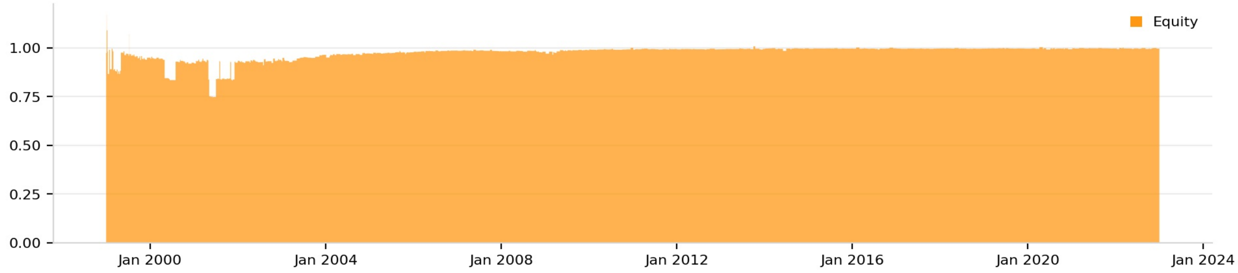
Rolling Sharpe Ratio



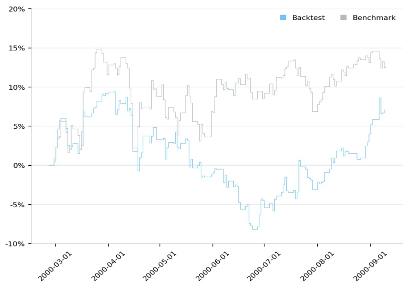
Leverage



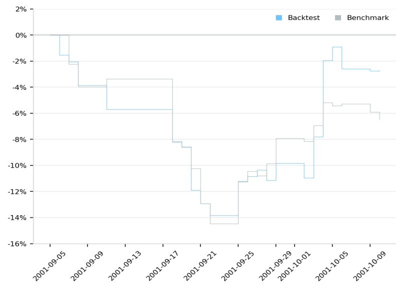
Long-Short Exposure



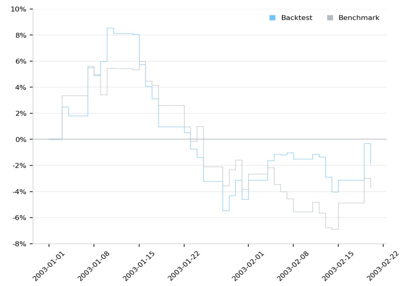
DotCom Bubble 2000



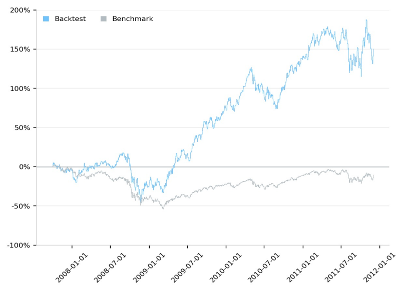
September 11, 2001



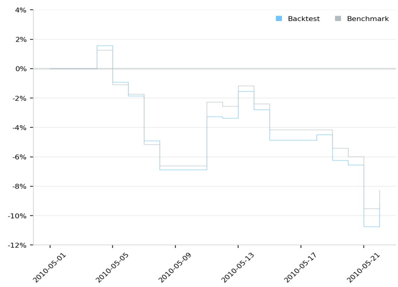
U.S. Housing Bubble 2003



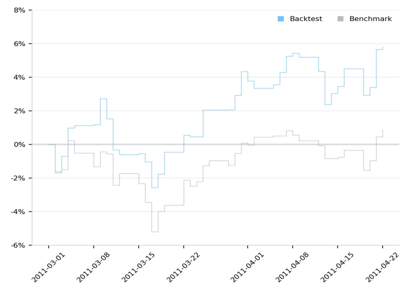
Global Financial Crisis 2007



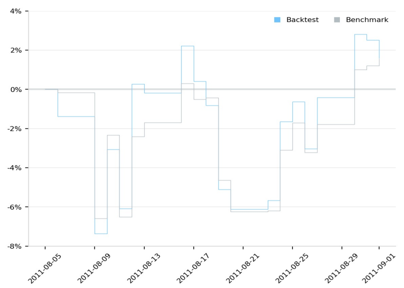
Flash Crash 2010



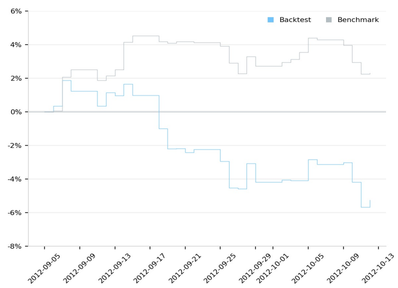
Fukushima Meltdown 2011



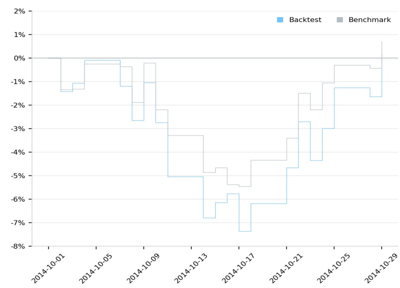
U.S. Credit Downgrade 2011



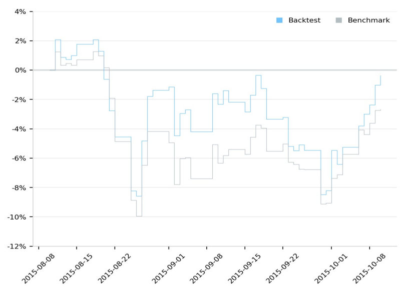
ECB IR Event 2012



European Debt Crisis 2014

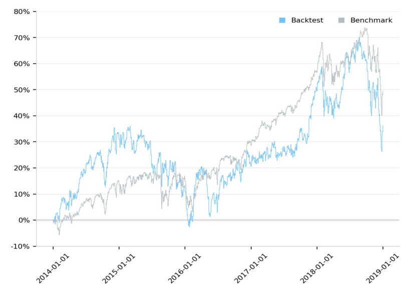


Market Sell-Off 2015



Recovery 2010-2012

New Normal 2014-2019



COVID-19 Pandemic 2020