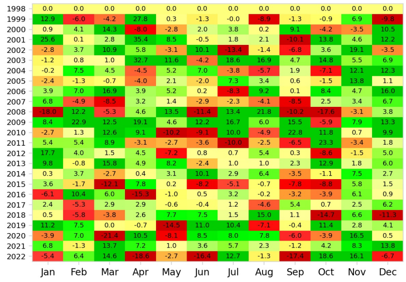
## Strategy Description

Weekly rotation of the best 3 stocks computed by the Everest Formula algorithm.

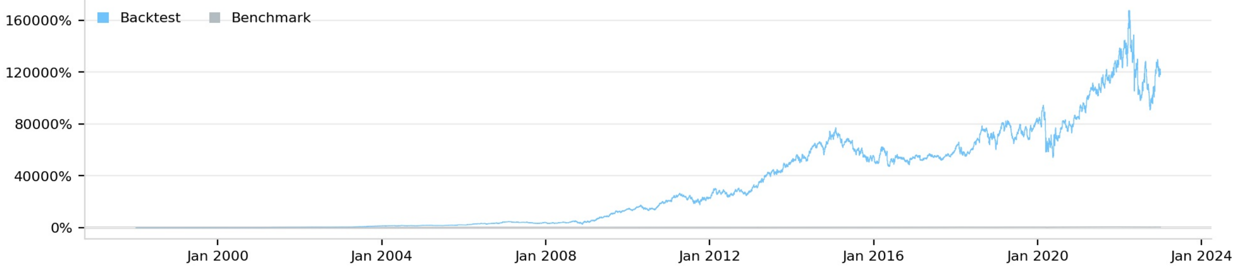
### Key Statistics

| | | | |
|---|---|---|---|
| Runtime Days | 9130 | Drawdown | 49.1% |
| Turnover | 3% | Probabilistic SR | 18% |
| CAGR | 32.7% | Sharpe Ratio | 1.0 |
| Markets | Equity | Information Ratio | 0.9 |
| Trades per Day | 0.2 | Strategy Capacity (USD) | 3M |

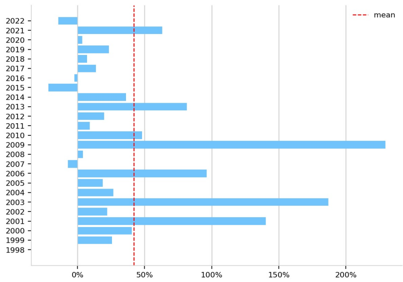
### Monthly Returns



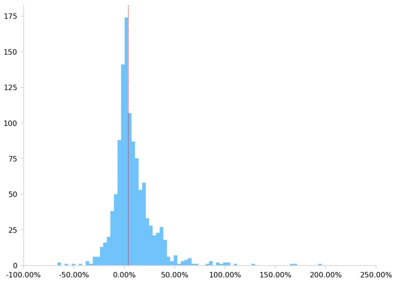

### Cumulative Returns



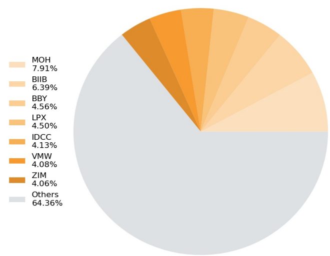

### Annual Returns



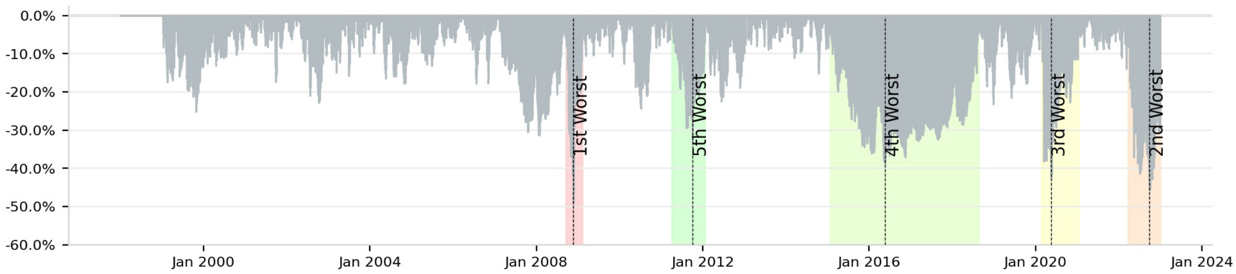

### Returns Per Trade



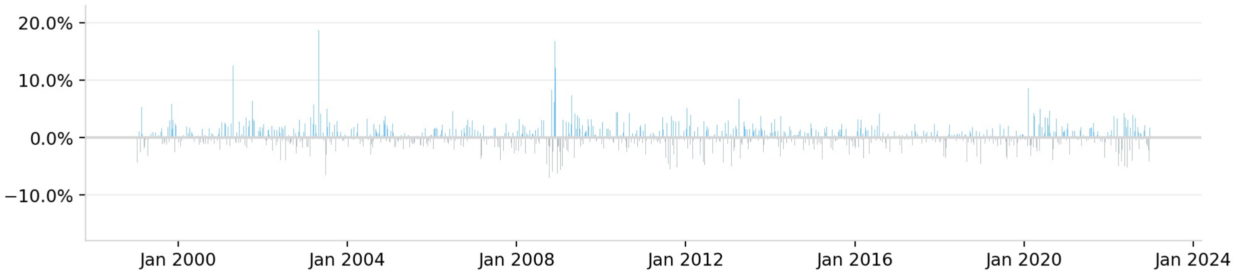

### Asset Allocation



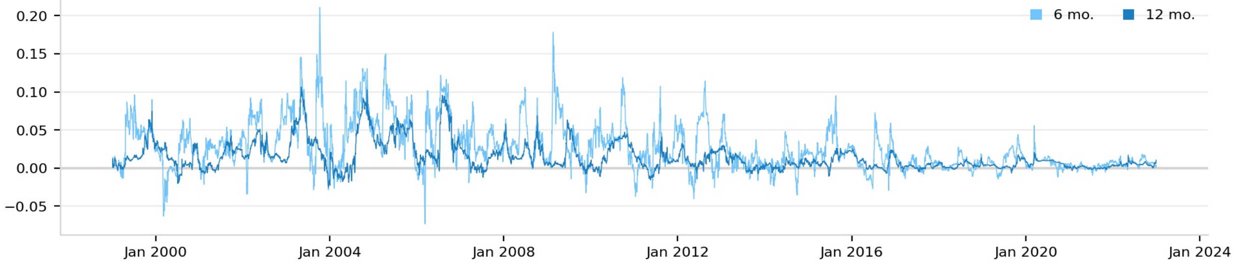

### Drawdown



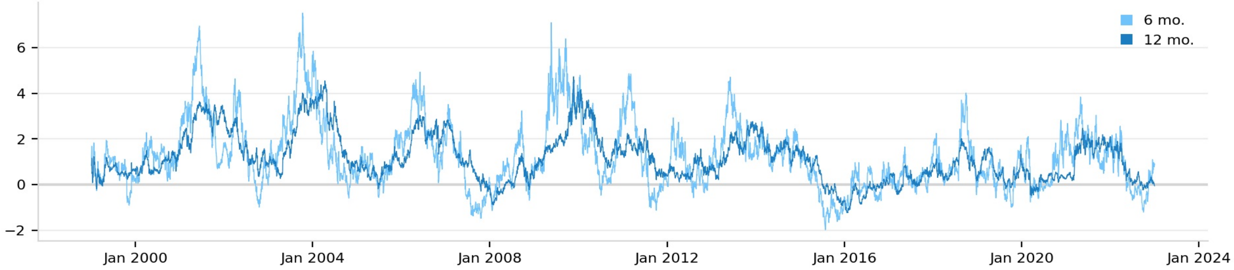
## Daily Returns



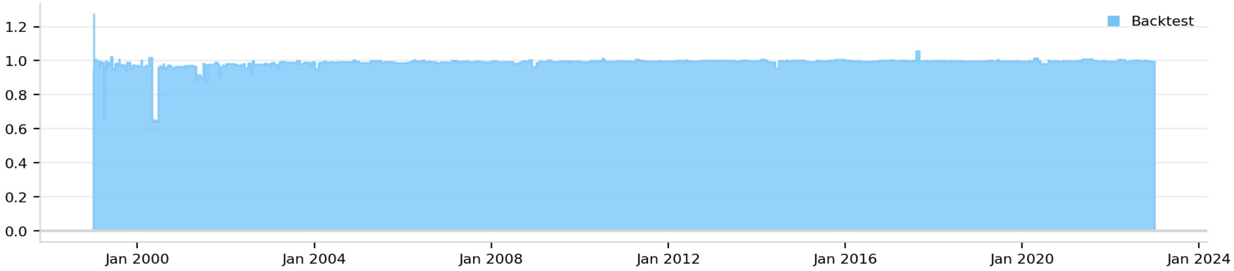

## Rolling Portfolio Beta



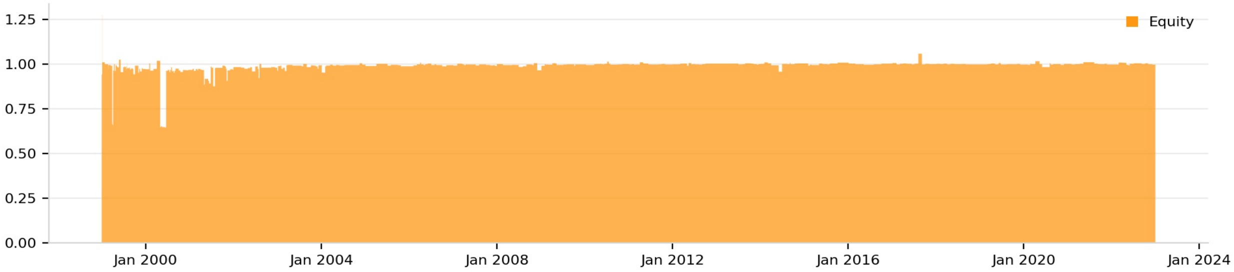

## Rolling Sharpe Ratio



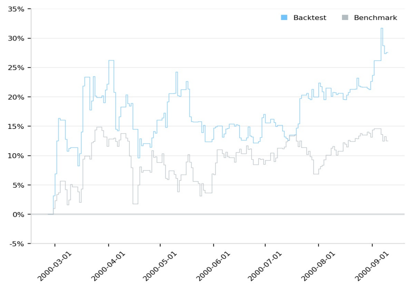

## Leverage



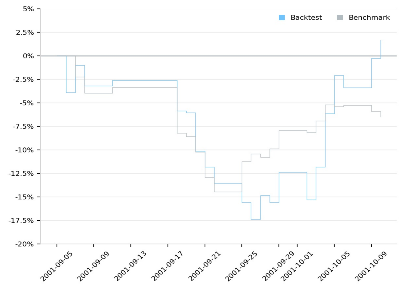

## Long-Short Exposure



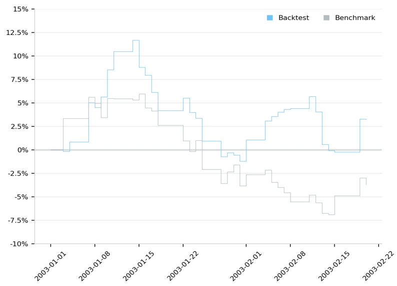
### DotCom Bubble 2000



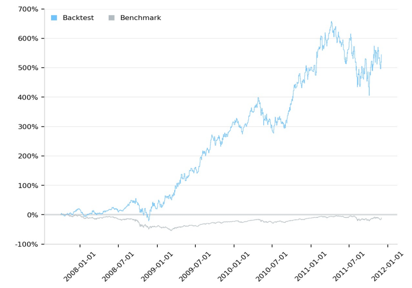

### September 11, 2001



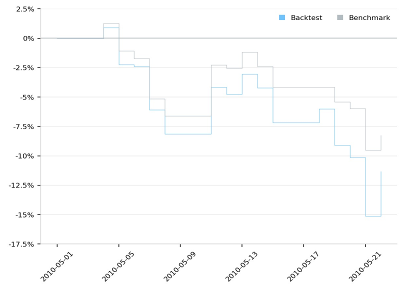

### U.S. Housing Bubble 2003



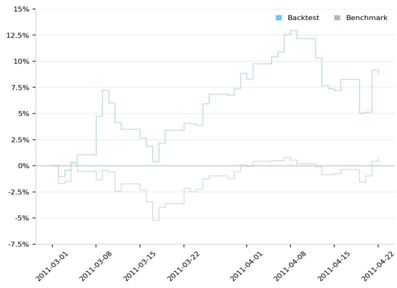

### Global Financial Crisis 2007



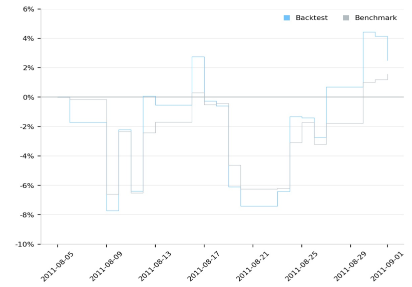

### Flash Crash 2010



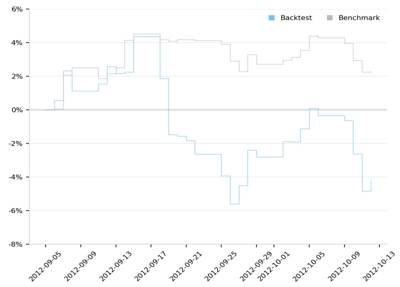

### Fukushima Meltdown 2011



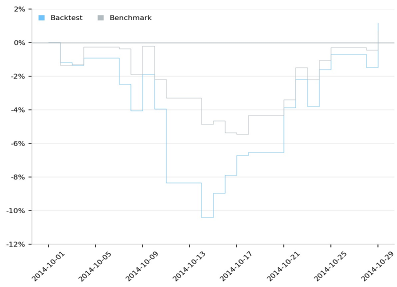

### U.S. Credit Downgrade 2011



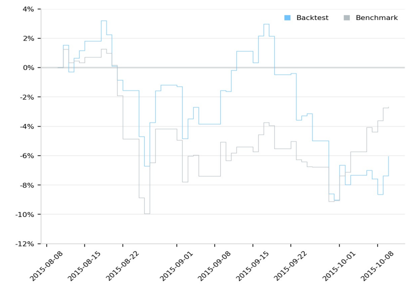

### ECB IR Event 2012



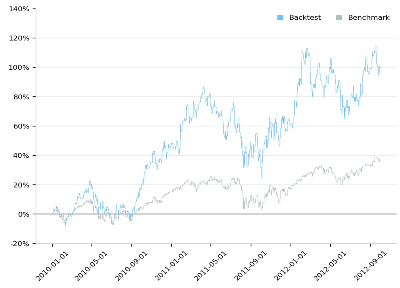

### European Debt Crisis 2014



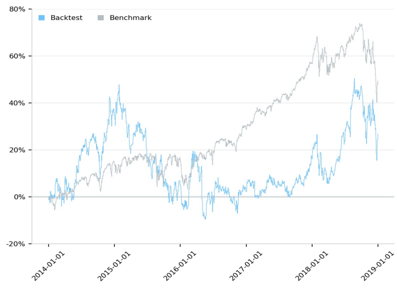

### Market Sell-Off 2015




### Recovery 2010-2012




### New Normal 2014-2019




### COVID-19 Pandemic 2020