

## | Strategy Description

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

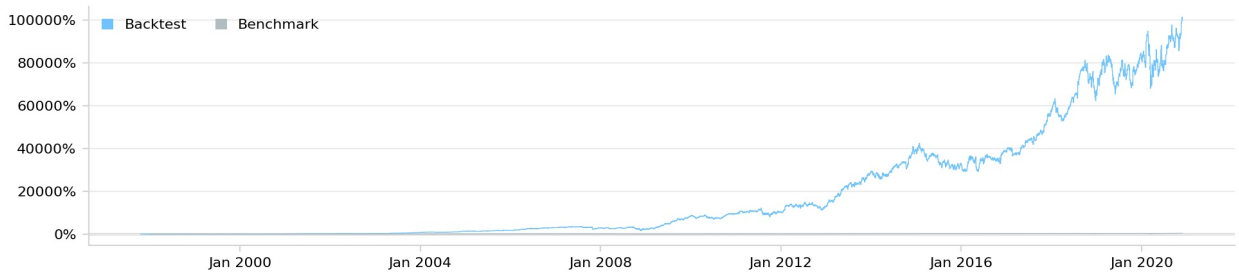
### Key Statistics

Days Live	-	CAGR	34.8 %
Turnover	3 %	Drawdown	52.4 %
Kelly Estimate	0.7	Sharpe Ratio	1.2
Probabilistic SR	57 %	Information Ratio	0.7
Markets	Equity	Trades Per Day	0.2

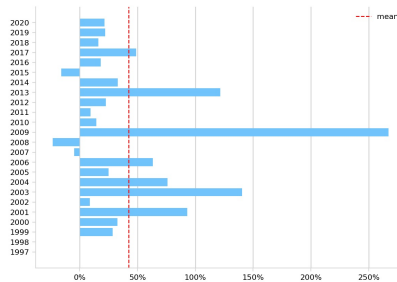
### Monthly Returns

1997	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	
1998	4.9	5.5	5.1	5.7	4.1	5.4	4.7	2.2	3.8	-1.2	-2.3									
1999	2.6	10.5	-1.1	0.7	0.3	0.2	1.0	0.7	-4.1	-3.4	10.6									
2000	0.2	2.8	0.0	1.3	10.8	2.9	7.5	10.9	2.3	3.5	-6.1									
2001	-2.9	3.4	0.8	5.0	-3.1	6.5	-4.4	-2.6	3.6	5.8	10.4									
2002	1.6	0.9	1.0	0.2	11.0	-2.9	6.1	-1.0	6.4	10.0	5.3	6.4								
2003	9.6	4.9	0.9	0.9	3.0	-4.7	7.5	-0.4	5.6	4.3	19.9	2.6								
2004	-1.7	-2.9	-1.2	0.4	0.5	2.6	2.1	1.7	1.7	0.3	14.8	-5.4								
2005	2.7	3.1	0.0	2.9	12.8	0.4	-0.1	0.7	0.4	1.5	2.0	0.5								
2006	4.5	1.4	-2.9	3.9	6.3	2.5	-0.1	-5.9	-0.4	-2.9	11.7	6.1								
2007	4.8	7.7	0.0	0.0	18.9	8.5	10.7	1.5	2.8	-5.5	11.0	10.4								
2008	-11.4	-11.4	-1.4	0.5	10.5	4.4	11.0	0.0	0.7	-5.5	11.0	10.4								
2009	-4.1	-4.5	7.2	6.0	1.3	0.4	0.6	-4.0	10.5	0.1	1.8	2.0								
2010	2.8	4.8	2.6	1.0	0.2	8.0	0.5	0.4	0.3	0.3	1.3									
2011	10.1	10.5	-0.3	4.5	0.1	2.7	0.4	1.3	-3.4	-0.4	-0.4									
2012	1.4	1.4	0.9	5.5	0.6	1.7	1.9	4.2	0.0	4.9	7.2									
2013	3.3	3.0	0.2	0.9	0.6	2.9	0.8	1.9	1.9	1.9	2.7									
2014	3.4	-1.7	0.0	1.5	0.2	4.4	-0.8	-0.3	0.0	0.0	1.5	1.5								
2015	-4.1	10.4	5.0	10.4	5.5	3.0	4.0	-3.4	-0.4	-3.0	10.1	1.4								
2016	2.9	-0.7	1.9	4.9	2.5	5.9	-1.3	0.0	3.3	0.5	1.1	1.7								
2017	8.6	-4.3	3.4	7.9	0.3	-0.4	0.0	6.0	0.0	4.3	0.0									
2018	10.5	-7.1	1.0	-0.7	-0.5	11.8	10.4	-4.7	-3.2	0.0	3.9	4.1								
2019																				
2020																				

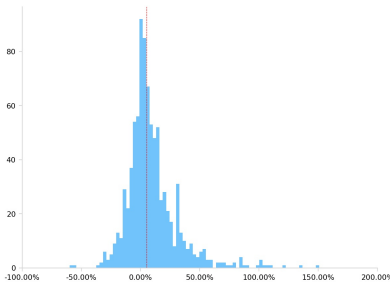
### Cumulative Returns



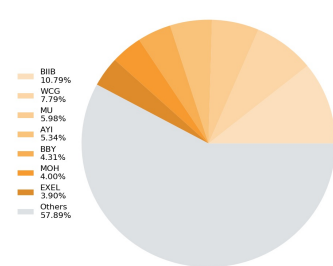
### Annual Returns



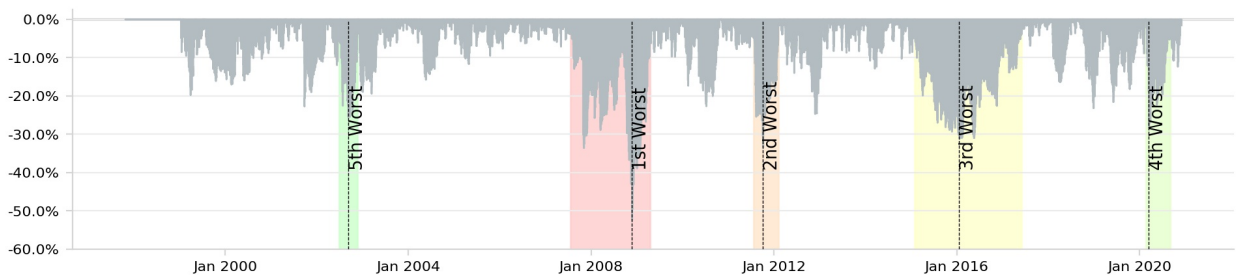
### Returns Per Trade



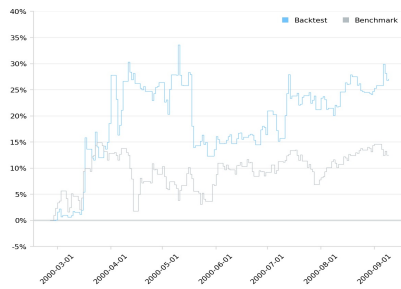
### Asset Allocation



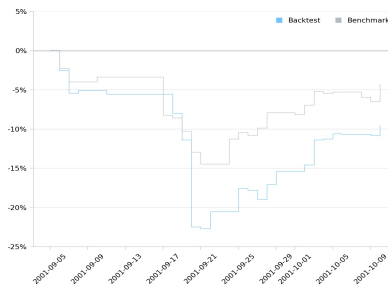
### Drawdown



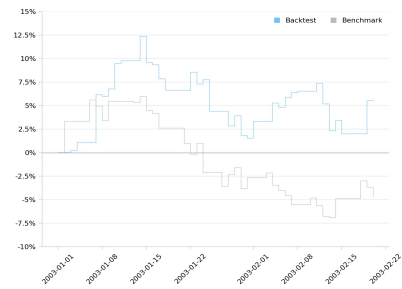
DotCom Bubble Feb 2000 - Sep 2000



September 11, 2001 Attacks Sep 2001 - Oct 2001



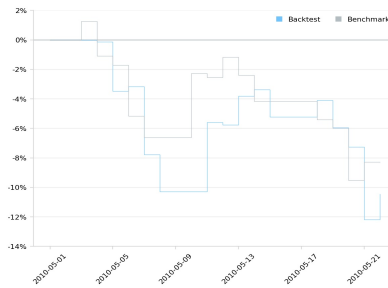
U.S. Housing Bubble (2003) Jan 2003 - Feb 2003



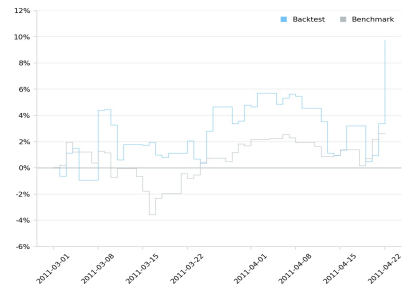
Global Financial Crisis Oct 2007 - Dec 2011



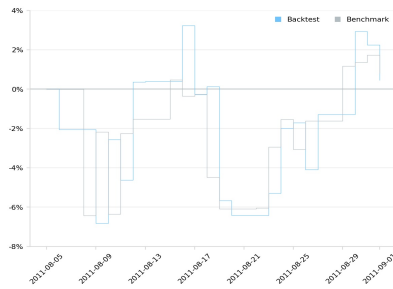
Flash Crash May 2010 - May 2010



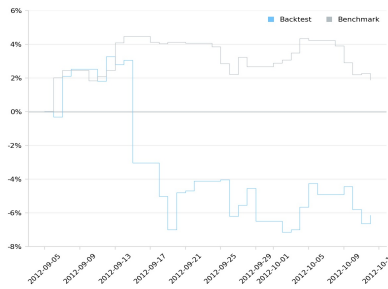
Fukushima Meltdown Mar 2011 - Apr 2011



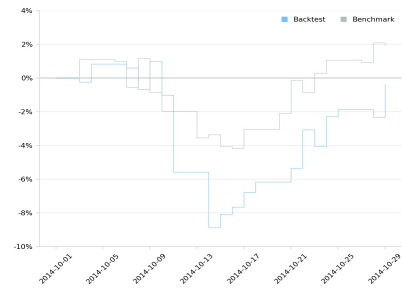
U.S. Downgrade / European Debt Crisis Aug 2011 - Sep 2011



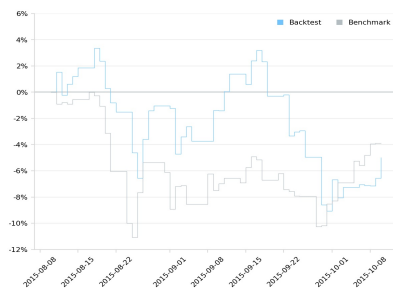
ECB IR Event 2012 Sep 2012 - Oct 2012



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

