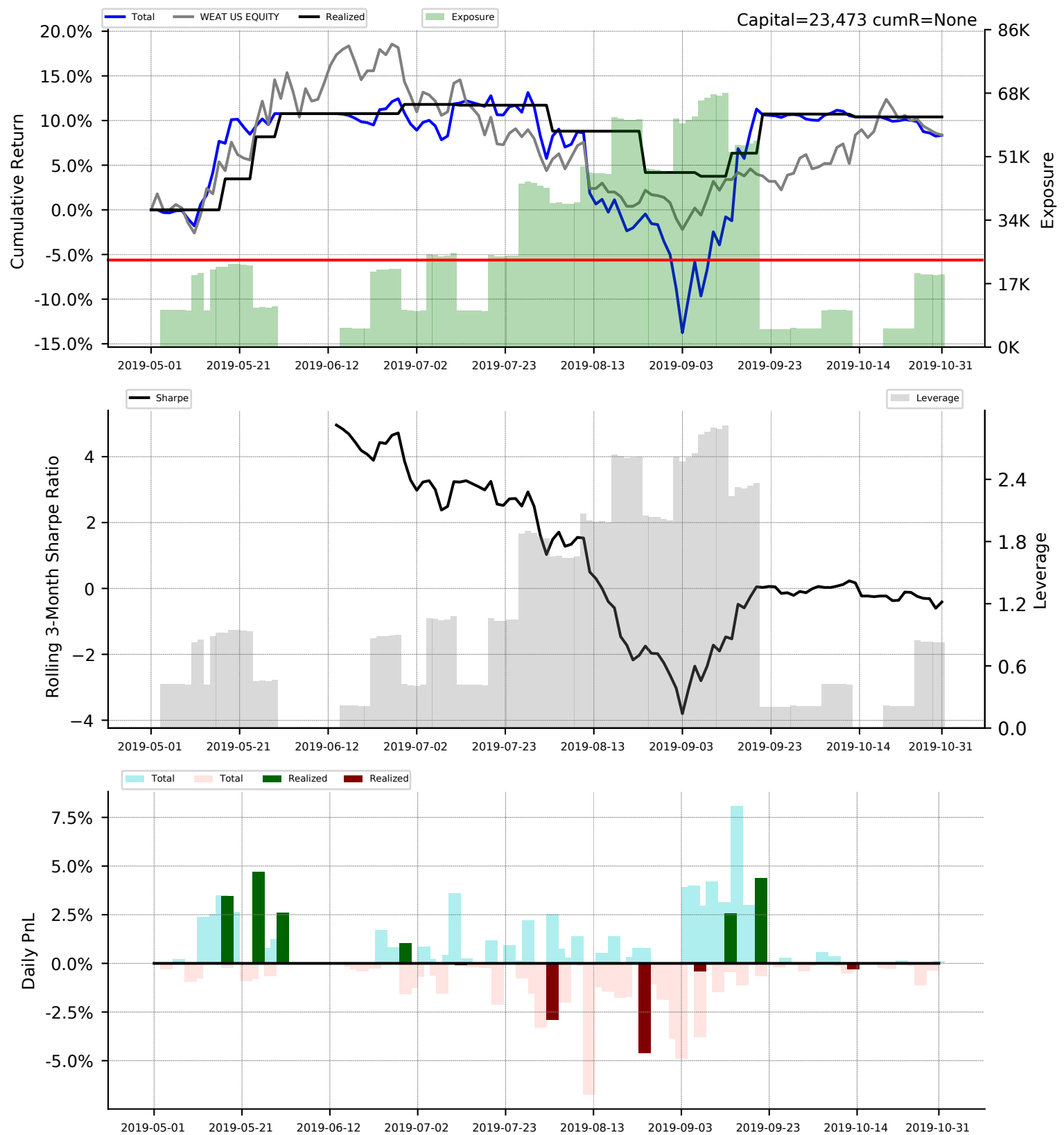


Comment:

CHAGOI1.7\_WEAT US EQUITY



Period	R	AnnR	Sharpe	B&H	ExcessR	W/L	%Win	AV.G	AV.L	ER	MAX_D_DD	PtT	MAX_M_DD	Sortino	Beta
1M	-2.3%	-21.9%	-5.22	4.2%	-6.5%	0/2	0%	0%	-0.7%	-0.7%	-1.1%	-2.9%	-2.9%	-5.64	0.08
B&H	4.2%	54.0%	2.03	4.2%	0.0%	0/0	0%	0%	0%	0%	-2.0%	-3.6%	-3.6%	3.6	1
3M	-3.2%	-11.8%	-0.41	0.9%	-4.1%	15/12	56%	2.2%	-3.3%	-0.2%	-6.7%	-22.9%	-16.8%	-0.61	1.17
B&H	0.9%	3.3%	-0.03	0.9%	0.0%	0/0	0%	0%	0%	0%	-4.8%	-9.4%	-8.0%	-0.05	1
ALL	8.3%	17.0%	0.52	10.9%	-2.6%	26/15	63%	3.4%	-2.6%	1.2%	-6.7%	-24.1%	-16.8%	0.81	0.67
B&H	10.9%	22.5%	0.76	10.9%	0.0%	0/0	0%	0%	0%	0%	-4.8%	-17.5%	-8.0%	1.17	1

Period	R	AnnR	Sharpe	B&H	ExcessR	W/L	%Win	AV.G	AV.L	ER	MAX_D_DD	PtT	MAX_M_DD	Sortino	Beta
2019-05	10.8%	222.8%	6.02	13.7%	-2.9%	7/0	100%	7.2%	0%	7.2%	-0.9%	-1.8%	-1.8%	18.99	0.4
B&H	13.7%	333.4%	4.64	13.7%	0.0%	0/0	0%	0%	0%	0%	-2.3%	-4.3%	-4.3%	10.33	1
2019-06	0.1%	1.2%	-0.11	1.9%	-1.8%	3/0	100%	1.5%	0%	1.5%	-1.6%	-1.3%	-1.6%	-0.17	0.19
B&H	1.9%	27.5%	0.83	1.9%	0.0%	0/0	0%	0%	0%	0%	-3.2%	-4.3%	-4.3%	1.2	1
2019-07	-2.6%	-25.9%	-1.38	-7.4%	4.8%	1/3	25%	0.0%	-0.1%	-0.1%	-3.3%	-4.8%	-4.8%	-1.93	0.81
B&H	-7.4%	-58.4%	-3.75	-7.4%	0.0%	0/0	0%	0%	0%	0%	-2.7%	-7.5%	-7.5%	-4.74	1
2019-08	-17.1%	-88.4%	-6.15	-6.6%	-10.5%	0/8	0%	0%	-4.4%	-4.4%	-6.7%	-16.8%	-16.8%	-6.25	1.37
B&H	-6.6%	-54.3%	-3.56	-6.6%	0.0%	0/0	0%	0%	0%	0%	-4.8%	-8.0%	-8.0%	-3.91	1
2019-09	19.4%	837.1%	5.08	6.7%	12.7%	15/2	88%	2.2%	-1.0%	1.8%	-4.9%	-4.9%	-4.9%	10.48	1.91
B&H	6.7%	127.6%	5.04	6.7%	0.0%	0/0	0%	0%	0%	0%	-1.2%	-2.3%	-2.3%	10.65	1

Period	R	AnnR	Sharpe	B&H	ExcessR	W/L	%Win	AV.G	AV.L	ER	MAX_D_DD	PtT	MAX_M_DD	Sortino	Beta
2019-10	-2.2%	-21.9%	-5.11	2.6%	-4.8%	0/2	0%	0%	-0.7%	-0.7%	-1.1%	-2.9%	-2.9%	-5.54	0.09
B&H	2.6%	32.0%	1.15	2.6%	0.0%	0/0	0%	0%	0%	0%	-2.0%	-3.6%	-3.6%	1.97	1