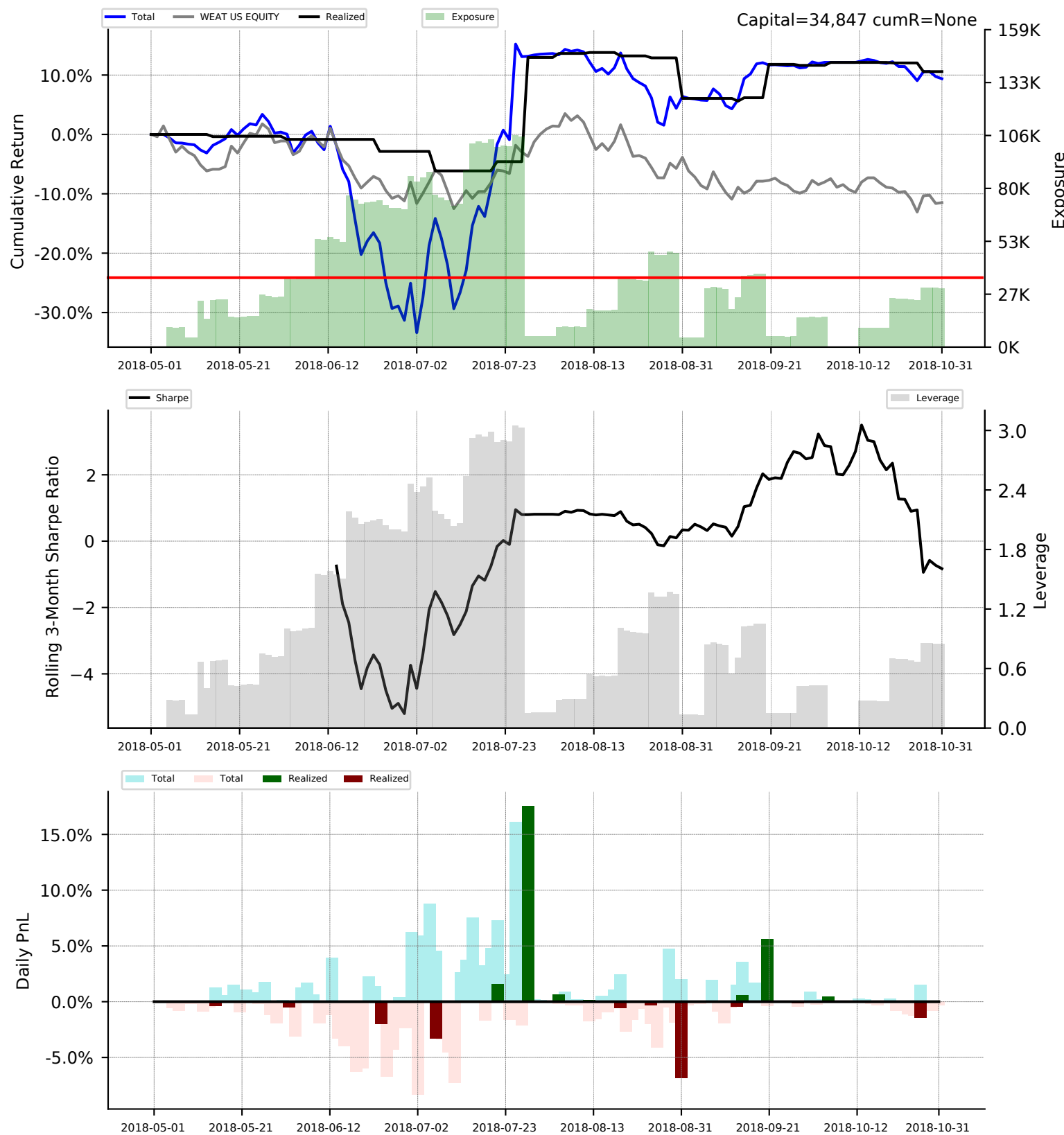


Comment:

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	-1.8%	-18.2%	-2.36	-1.6%	-0.2%	3/3	50%	1.2%	-3.6%	-1.2%	-1.2%	-3.5%	-3.5%	-3.1	0.4
B&H	-1.6%	-16.2%	-0.98	-1.6%	0.0%	0/0	0%	0%	0%	0%	-2.4%	-6.2%	-6.2%	-1.45	1
3M	-4.0%	-14.4%	-0.83	-10.2%	6.2%	13/17	43%	4.1%	-4.1%	-0.5%	-4.1%	-12.2%	-12.2%	-1.23	0.65
B&H	-10.2%	-33.8%	-1.77	-10.2%	0.0%	0/0	0%	0%	0%	0%	-2.8%	-16.0%	-10.5%	-2.44	1
ALL	9.4%	19.2%	0.35	-7.2%	16.6%	37/29	56%	5.0%	-3.9%	1.1%	-8.3%	-31.9%	-28.6%	0.57	1.26
B&H	-7.2%	-13.5%	-0.59	-7.2%	0.0%	0/0	0%	0%	0%	0%	-3.9%	-16.0%	-12.1%	-0.87	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
2018-05	0.4%	4.6%	0.18	2.4%	-2.0%	1/3	25%	0.4%	-0.9%	-0.6%	-2.0%	-3.1%	-3.1%	0.26	0.41
B&H	2.4%	30.7%	0.94	2.4%	0.0%	0/0	0%	0%	0%	0%	-2.3%	-7.5%	-7.5%	1.56	1
2018-06	-25.5%	-97.0%	-5.71	-6.9%	-18.6%	0/4	0%	0%	-4.5%	-4.5%	-6.7%	-28.6%	-28.6%	-6.36	1.73
B&H	-6.9%	-57.7%	-2.94	-6.9%	0.0%	0/0	0%	0%	0%	0%	-2.9%	-12.1%	-12.1%	-3.95	1
2018-07	38.6%	4916.0%	5.07	8.9%	29.7%	23/5	82%	5.8%	-4.7%	3.9%	-8.3%	-14.5%	-14.5%	10.36	2.14
B&H	8.9%	178.8%	2.99	8.9%	0.0%	0/0	0%	0%	0%	0%	-3.9%	-6.9%	-6.9%	4.83	1
2018-08	-7.1%	-55.4%	-2.73	-3.6%	-3.5%	2/12	14%	2.8%	-4.5%	-3.5%	-4.1%	-12.2%	-12.2%	-3.71	0.95
B&H	-3.6%	-33.4%	-1.56	-3.6%	0.0%	0/0	0%	0%	0%	0%	-2.8%	-10.5%	-10.5%	-2.12	1
2018-09	4.8%	86.2%	3.19	-6.3%	11.1%	8/2	80%	5.5%	-2.1%	4.0%	-1.9%	-3.3%	-3.3%	7.27	0.47
B&H	-6.3%	-57.8%	-3.72	-6.3%	0.0%	0/0	0%	0%	0%	0%	-2.4%	-7.3%	-7.3%	-5.02	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
2018-10	-1.8%	-18.2%	-2.36	-1.6%	-0.2%	3/3	50%	1.2%	-3.6%	-1.2%	-1.2%	-3.5%	-3.5%	-3.1	0.4
B&H	-1.6%	-16.2%	-0.98	-1.6%	0.0%	0/0	0%	0%	0%	0%	-2.4%	-6.2%	-6.2%	-1.45	1