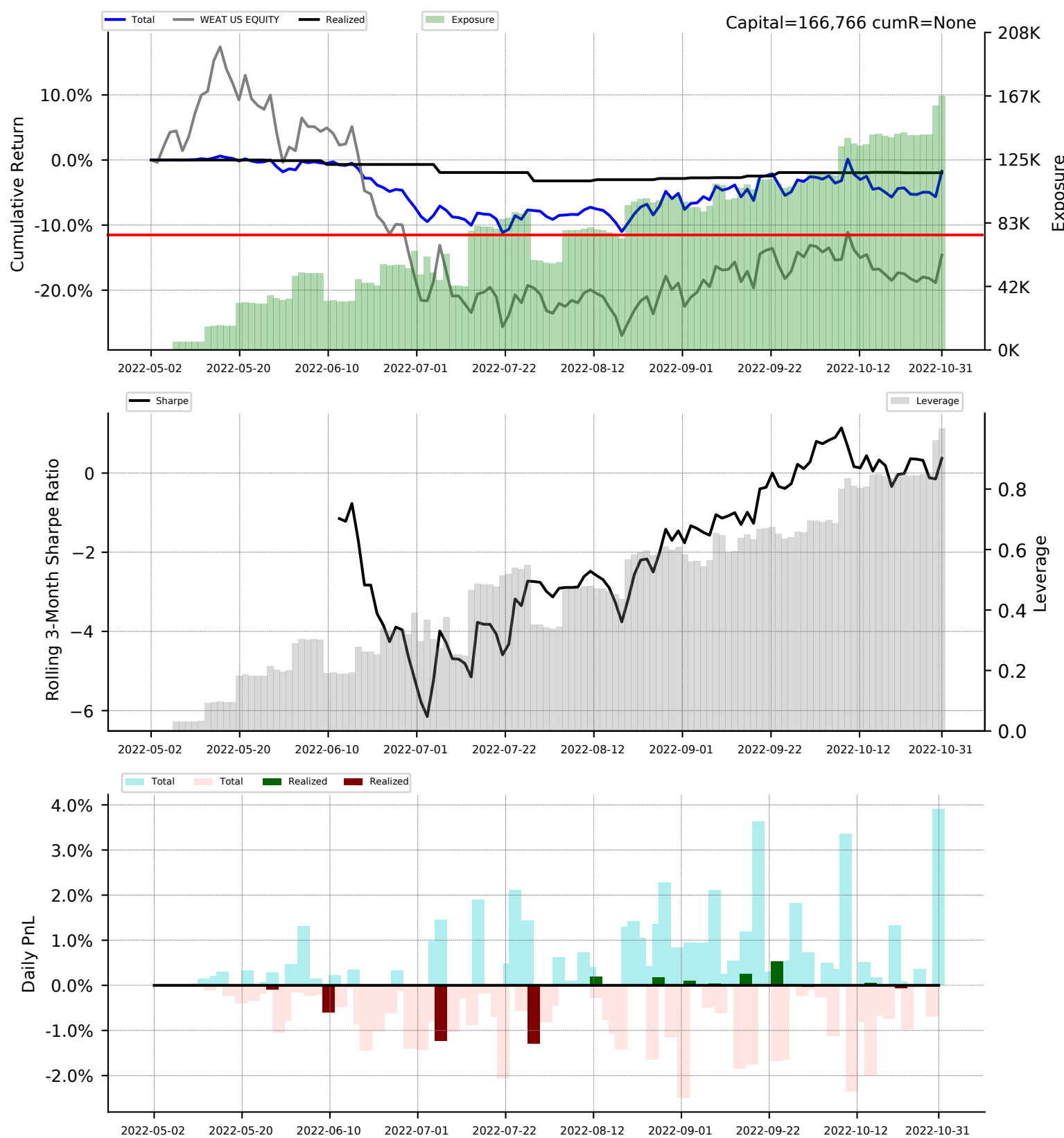


Comment:

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	1.6%	19.4%	-1.25	0.8%	0.8%	1/3	25%	1.9%	-1.0%	-0.3%	-2.4%	-5.7%	-5.7%	-1.93	0.69
B&H	0.8%	9.2%	-1.91	0.8%	0.0%	0/0	0%	0%	0%	0%	-3.0%	-8.7%	-8.7%	-2.89	1
3M	6.0%	25.5%	0.37	7.8%	-1.8%	14/3	82%	3.2%	-1.0%	2.4%	-2.5%	-5.7%	-5.7%	0.57	0.54
B&H	7.8%	33.8%	0.23	7.8%	0.0%	0/0	0%	0%	0%	0%	-4.4%	-9.1%	-9.1%	0.34	1
ALL	-1.7%	-3.4%	-0.76	-10.4%	8.7%	17/18	49%	2.6%	-6.2%	-1.9%	-2.5%	-11.2%	-5.7%	-1.12	0.35
B&H	-10.4%	-19.6%	-0.8	-10.4%	0.0%	0/0	0%	0%	0%	0%	-5.9%	-37.8%	-19.4%	-1.1	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
2022-05	-1.0%	-11.8%	-2.82	5.8%	-6.8%	0/1	0%	0%	-3.0%	-3.0%	-1.1%	-1.6%	-1.6%	-3.15	0.09
B&H	5.8%	97.6%	1.66	5.8%	0.0%	0/0	0%	0%	0%	0%	-5.3%	-11.2%	-11.2%	2.47	1
2022-06	-5.0%	-46.0%	-5.97	-18.6%	13.6%	1/4	20%	0.0%	-5.1%	-4.1%	-1.4%	-5.7%	-5.7%	-6.51	0.24
B&H	-18.6%	-91.5%	-5.43	-18.6%	0.0%	0/0	0%	0%	0%	0%	-5.4%	-19.4%	-19.4%	-6.13	1
2022-07	-1.7%	-19.7%	-1.32	-5.4%	3.7%	2/10	17%	0.0%	-8.5%	-7.1%	-2.1%	-5.0%	-5.0%	-1.97	0.3
B&H	-5.4%	-50.6%	-1.27	-5.4%	0.0%	0/0	0%	0%	0%	0%	-5.9%	-14.4%	-14.4%	-1.77	1
2022-08	2.6%	33.1%	1.64	1.5%	1.1%	4/0	100%	2.9%	0%	2.9%	-1.7%	-3.7%	-3.7%	2.65	0.43
B&H	1.5%	17.7%	0.38	1.5%	0.0%	0/0	0%	0%	0%	0%	-3.9%	-9.1%	-9.1%	0.56	1
2022-09	2.6%	35.3%	1.17	7.7%	-5.1%	9/1	90%	3.4%	-0.9%	3.0%	-2.5%	-3.3%	-3.3%	1.81	0.54
B&H	7.7%	142.4%	2.04	7.7%	0.0%	0/0	0%	0%	0%	0%	-4.4%	-5.4%	-5.4%	3.28	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
2022-10	0.8%	10.5%	-1.74	-1.4%	2.2%	1/2	33%	1.9%	-1.0%	-0.1%	-2.4%	-5.7%	-5.7%	-2.66	0.71
B&H	-1.4%	-15.1%	-3.01	-1.4%	0.0%	0/0	0%	0%	0%	0%	-3.0%	-8.7%	-8.7%	-4.36	1