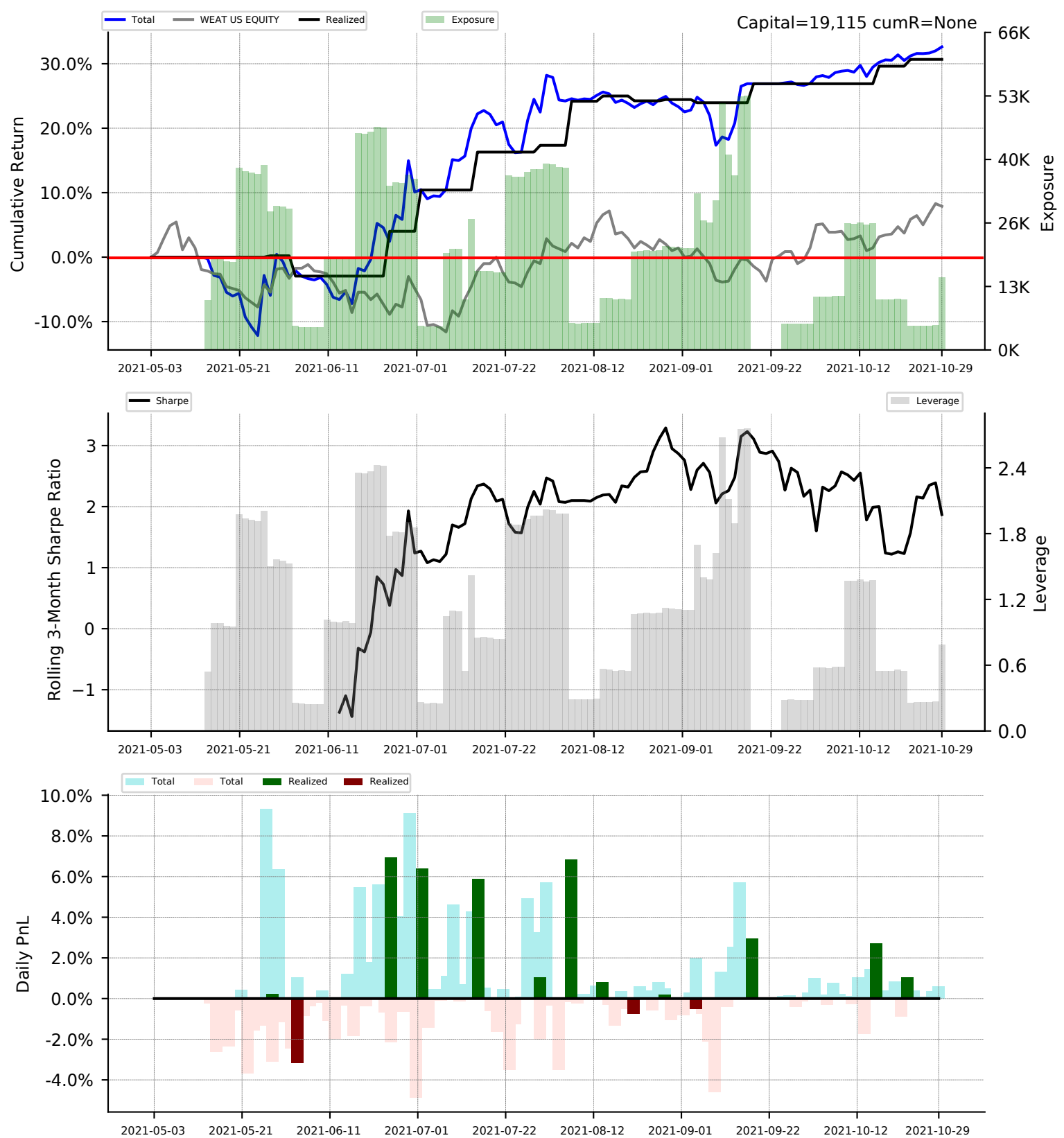


Comment:

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	5.8%	86.3%	6.46	8.8%	-3.0%	5/1	83%	2.8%	0.0%	2.3%	-1.7%	-1.7%	-1.7%	10.49	0.32
B&H	8.8%	151.9%	4.66	8.8%	0.0%	0/0	0%	0%	0%	0%	-2.2%	-4.0%	-4.0%	8.89	1
3M	11.4%	50.9%	1.87	10.6%	0.8%	21/9	70%	2.8%	-0.5%	1.8%	-4.6%	-10.5%	-7.3%	3.18	0.66
B&H	10.6%	46.8%	1.76	10.6%	0.0%	0/0	0%	0%	0%	0%	-3.3%	-10.3%	-5.7%	2.94	1
ALL	32.6%	75.1%	1.87	7.7%	24.9%	40/15	73%	3.3%	-1.1%	2.1%	-4.9%	-11.6%	-11.6%	3.71	0.88
B&H	7.7%	15.9%	0.55	7.7%	0.0%	0/0	0%	0%	0%	0%	-4.3%	-16.2%	-12.5%	0.86	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
2021-05	-5.9%	-53.7%	-1.83	-7.0%	1.1%	4/0	100%	0.2%	0%	0.2%	-3.7%	-11.6%	-11.6%	-3.33	0.75
B&H	-7.0%	-59.7%	-2.98	-7.0%	0.0%	0/0	0%	0%	0%	0%	-4.1%	-12.5%	-12.5%	-3.85	1
2021-06	20.9%	778.6%	4.77	3.0%	17.9%	5/6	45%	5.2%	-2.0%	1.3%	-2.4%	-7.5%	-7.5%	14.94	1.34
B&H	3.0%	40.0%	1.05	3.0%	0.0%	0/0	0%	0%	0%	0%	-3.6%	-7.8%	-7.8%	1.87	1
2021-07	7.5%	139.2%	2.27	2.4%	5.1%	12/0	100%	4.3%	0%	4.3%	-4.9%	-6.4%	-6.4%	3.82	0.87
B&H	2.4%	33.7%	0.92	2.4%	0.0%	0/0	0%	0%	0%	0%	-4.3%	-8.9%	-8.9%	1.42	1
2021-08	0.8%	10.1%	0.39	2.7%	-1.9%	9/2	82%	3.2%	-1.4%	2.4%	-3.5%	-4.9%	-4.9%	0.69	0.7
B&H	2.7%	35.5%	1.24	2.7%	0.0%	0/0	0%	0%	0%	0%	-3.3%	-5.7%	-5.7%	2.1	1
2021-09	3.6%	53.0%	1.44	0.2%	3.4%	5/6	45%	2.4%	-0.3%	0.9%	-4.6%	-7.3%	-7.3%	2.39	0.76
B&H	0.2%	2.7%	0.11	0.2%	0.0%	0/0	0%	0%	0%	0%	-2.6%	-5.2%	-5.2%	0.17	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
2021-10	5.7%	93.9%	6.63	6.3%	-0.6%	5/1	83%	2.8%	0.0%	2.3%	-1.7%	-1.7%	-1.7%	10.71	0.35
B&H	6.3%	109.3%	3.61	6.3%	0.0%	0/0	0%	0%	0%	0%	-2.2%	-4.0%	-4.0%	6.69	1