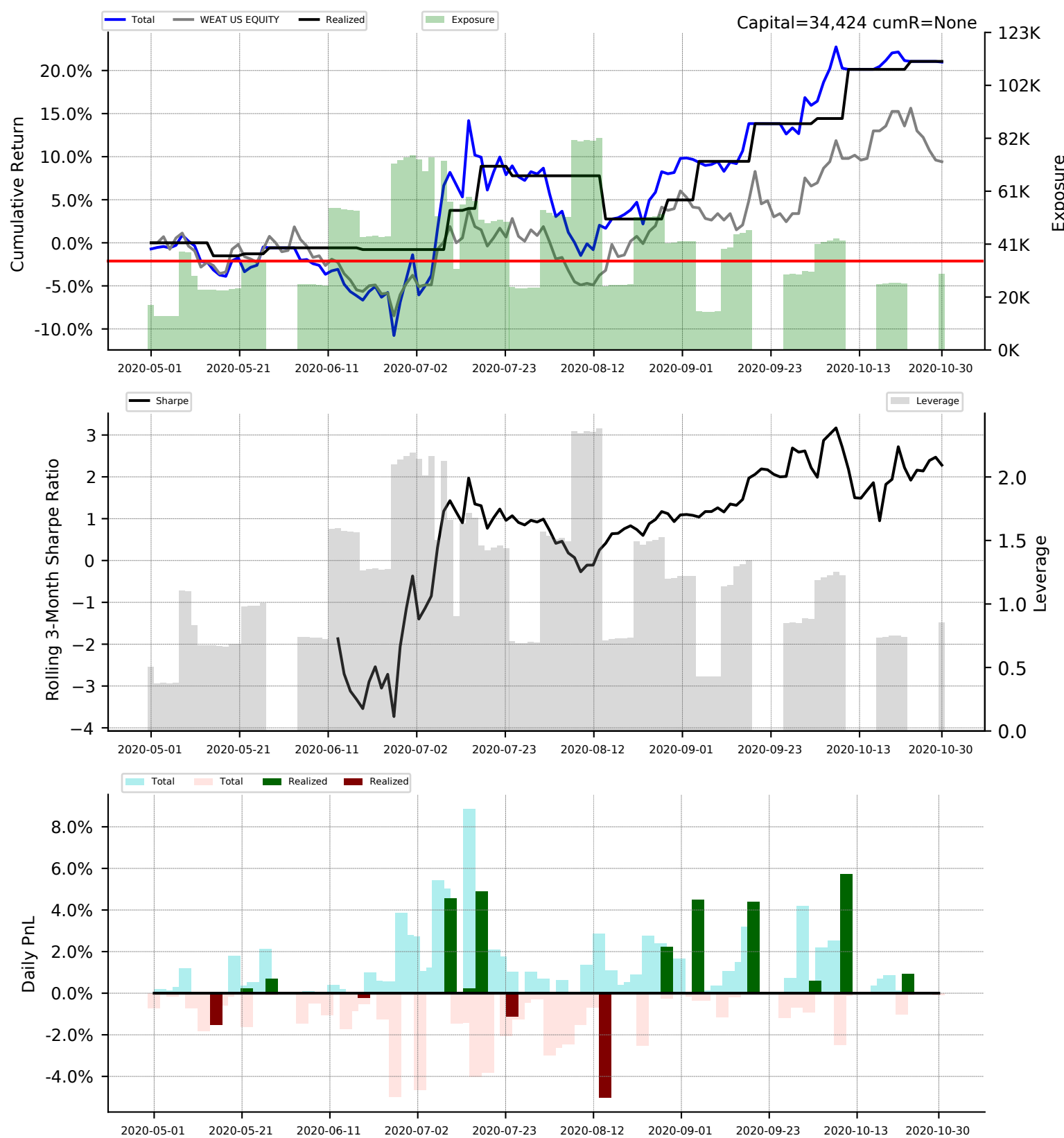


Comment:

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	8.3%	139.9%	4.47	5.9%	2.4%	14/1	93%	3.5%	0.0%	3.3%	-2.5%	-2.6%	-2.6%	9.93	0.64
B&H	5.9%	88.0%	2.55	5.9%	0.0%	0/0	0%	0%	0%	0%	-2.3%	-5.4%	-5.4%	4.85	1
3M	12.7%	58.0%	2.28	8.2%	4.5%	34/14	71%	3.7%	-2.5%	1.9%	-3.0%	-9.8%	-9.8%	3.76	0.64
B&H	8.2%	35.1%	1.3	8.2%	0.0%	0/0	0%	0%	0%	0%	-3.5%	-6.7%	-6.7%	2.12	1
ALL	21.0%	45.5%	1.45	9.4%	11.6%	61/26	70%	3.2%	-2.1%	1.6%	-5.0%	-14.8%	-9.8%	2.41	0.92
B&H	9.4%	19.3%	0.77	9.4%	0.0%	0/0	0%	0%	0%	0%	-3.5%	-10.1%	-10.1%	1.24	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
2020-05	-0.6%	-7.1%	-0.48	-0.0%	-0.6%	12/4	75%	0.6%	-2.9%	-0.3%	-1.8%	-4.7%	-4.7%	-0.72	0.65
B&H	-0.0%	-0.6%	-0.04	-0.0%	0.0%	0/0	0%	0%	0%	0%	-1.9%	-4.7%	-4.7%	-0.06	1
2020-06	-3.5%	-33.7%	-1.54	-5.4%	1.9%	4/1	80%	0.0%	-1.4%	-0.3%	-5.0%	-9.8%	-9.8%	-2.05	1.01
B&H	-5.4%	-46.9%	-2.93	-5.4%	0.0%	0/0	0%	0%	0%	0%	-2.8%	-10.1%	-10.1%	-4.04	1
2020-07	12.8%	296.4%	2.91	7.0%	5.8%	11/7	61%	6.0%	-1.1%	3.3%	-4.7%	-7.9%	-7.9%	5.46	1.56
B&H	7.0%	117.2%	2.95	7.0%	0.0%	0/0	0%	0%	0%	0%	-2.0%	-4.2%	-4.2%	5.47	1
2020-08	-0.5%	-5.9%	-0.23	2.2%	-2.7%	4/13	24%	3.7%	-2.7%	-1.2%	-3.0%	-9.8%	-9.8%	-0.31	1.03
B&H	2.2%	29.7%	1.24	2.2%	0.0%	0/0	0%	0%	0%	0%	-2.0%	-6.7%	-6.7%	2.0	1
2020-09	8.7%	172.1%	5.02	3.7%	5.0%	16/0	100%	3.8%	0%	3.8%	-1.2%	-1.5%	-1.5%	16.09	0.52
B&H	3.7%	54.7%	1.57	3.7%	0.0%	0/0	0%	0%	0%	0%	-3.5%	-5.4%	-5.4%	2.66	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
2020-10	4.1%	58.8%	2.93	1.9%	2.2%	14/1	93%	3.5%	0.0%	3.3%	-2.5%	-2.6%	-2.6%	5.03	0.49
B&H	1.9%	24.4%	0.87	1.9%	0.0%	0/0	0%	0%	0%	0%	-2.3%	-5.4%	-5.4%	1.4	1