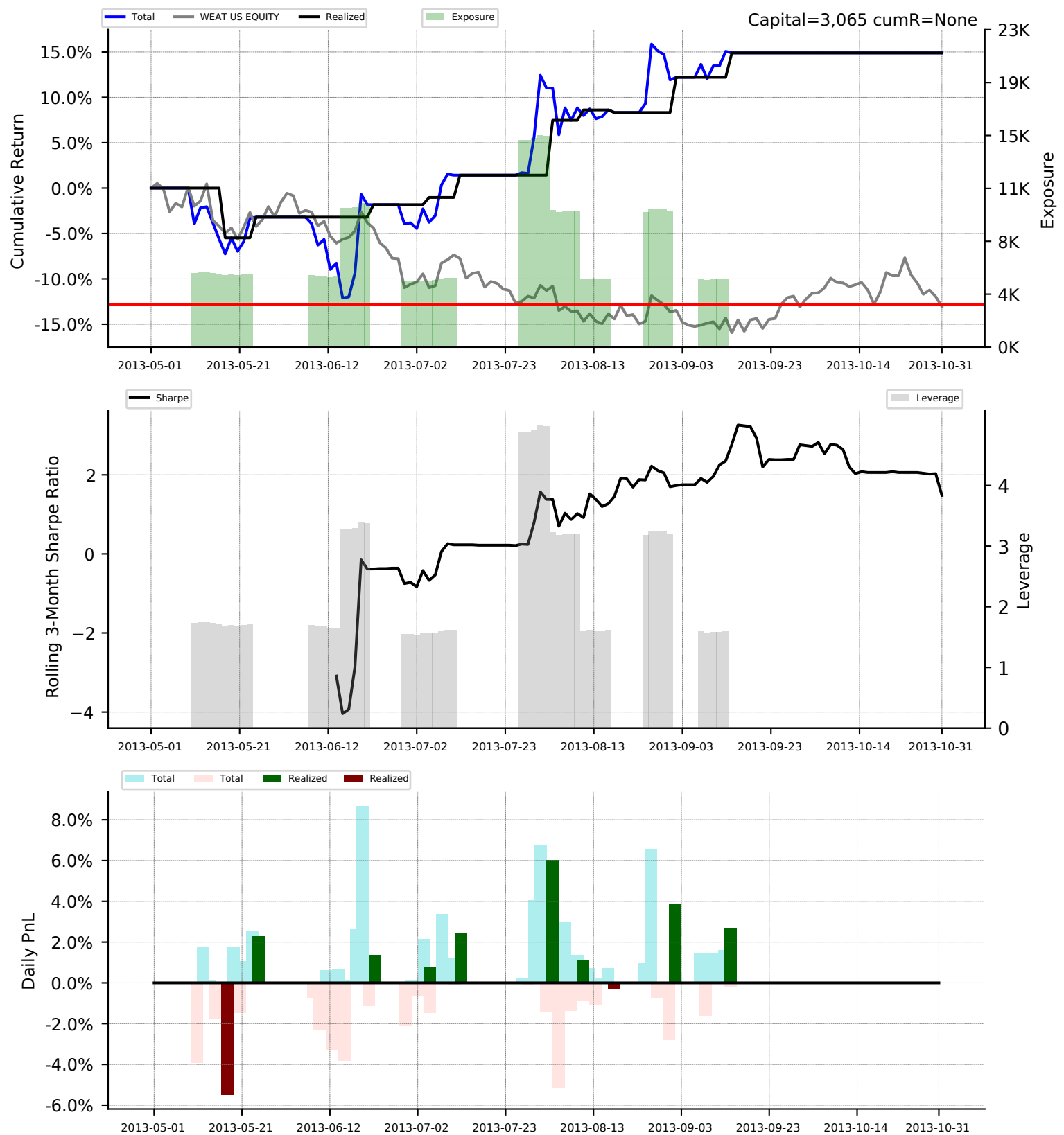


Comment:

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	0.0%	0.0%	-26.85	-1.1%	1.1%	0/0	0%	0%	0%	0%	0.0%	0%	0%	-13.74	0.0
B&H	-1.1%	-11.4%	-0.82	-1.1%	0.0%	0/0	0%	0%	0%	0%	-2.0%	-5.8%	-5.8%	-1.2	1
3M	9.2%	40.0%	1.48	-0.6%	9.8%	7/1	88%	1.2%	-0.2%	1.0%	-5.1%	-6.5%	-6.5%	2.77	0.66
B&H	-0.6%	-2.3%	-0.36	-0.6%	0.0%	0/0	0%	0%	0%	0%	-3.0%	-5.8%	-5.8%	-0.52	1
ALL	14.9%	31.2%	1.12	-14.6%	29.5%	12/2	86%	1.1%	-1.6%	0.7%	-5.1%	-11.7%	-8.7%	2.0	0.67
B&H	-14.6%	-26.5%	-1.52	-14.6%	0.0%	0/0	0%	0%	0%	0%	-4.0%	-17.3%	-10.5%	-1.99	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
2013-05	-3.2%	-31.1%	-1.67	-2.9%	-0.3%	1/1	50%	1.3%	-3.1%	-0.9%	-3.9%	-7.1%	-7.1%	-2.1	0.48
B&H	-2.9%	-29.0%	-1.29	-2.9%	0.0%	0/0	0%	0%	0%	0%	-4.0%	-7.2%	-7.2%	-1.65	1
2013-06	-0.7%	-9.0%	-0.24	-9.9%	9.2%	2/0	100%	0.4%	0%	0.4%	-3.8%	-8.7%	-8.7%	-0.43	1.2
B&H	-9.9%	-73.0%	-6.17	-9.9%	0.0%	0/0	0%	0%	0%	0%	-3.5%	-10.5%	-10.5%	-6.58	1
2013-07	16.4%	467.7%	6.44	0.4%	16.0%	2/0	100%	1.0%	0%	1.0%	-1.5%	-1.5%	-1.5%	34.24	0.84
B&H	0.4%	5.0%	0.26	0.4%	0.0%	0/0	0%	0%	0%	0%	-2.3%	-5.7%	-5.7%	0.37	1
2013-08	-0.2%	-2.5%	-0.08	-3.0%	2.8%	6/1	86%	1.1%	-0.2%	1.0%	-5.1%	-6.5%	-6.5%	-0.12	1.39
B&H	-3.0%	-29.1%	-1.67	-3.0%	0.0%	0/0	0%	0%	0%	0%	-3.0%	-4.8%	-4.8%	-2.39	1
2013-09	2.7%	39.6%	3.2	0.5%	2.2%	1/0	100%	1.7%	0%	1.7%	-1.6%	-1.6%	-1.6%	6.08	0.11
B&H	0.5%	7.1%	-0.21	0.5%	0.0%	0/0	0%	0%	0%	0%	-1.9%	-2.8%	-2.8%	-0.3	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
2013-10	0.0%	0.0%	-27.51	0.2%	-0.2%	0/0	0%	0%	0%	0%	0.0%	0%	0%	-13.83	0.0
B&H	0.2%	2.4%	-0.05	0.2%	0.0%	0/0	0%	0%	0%	0%	-2.0%	-5.8%	-5.8%	-0.07	1