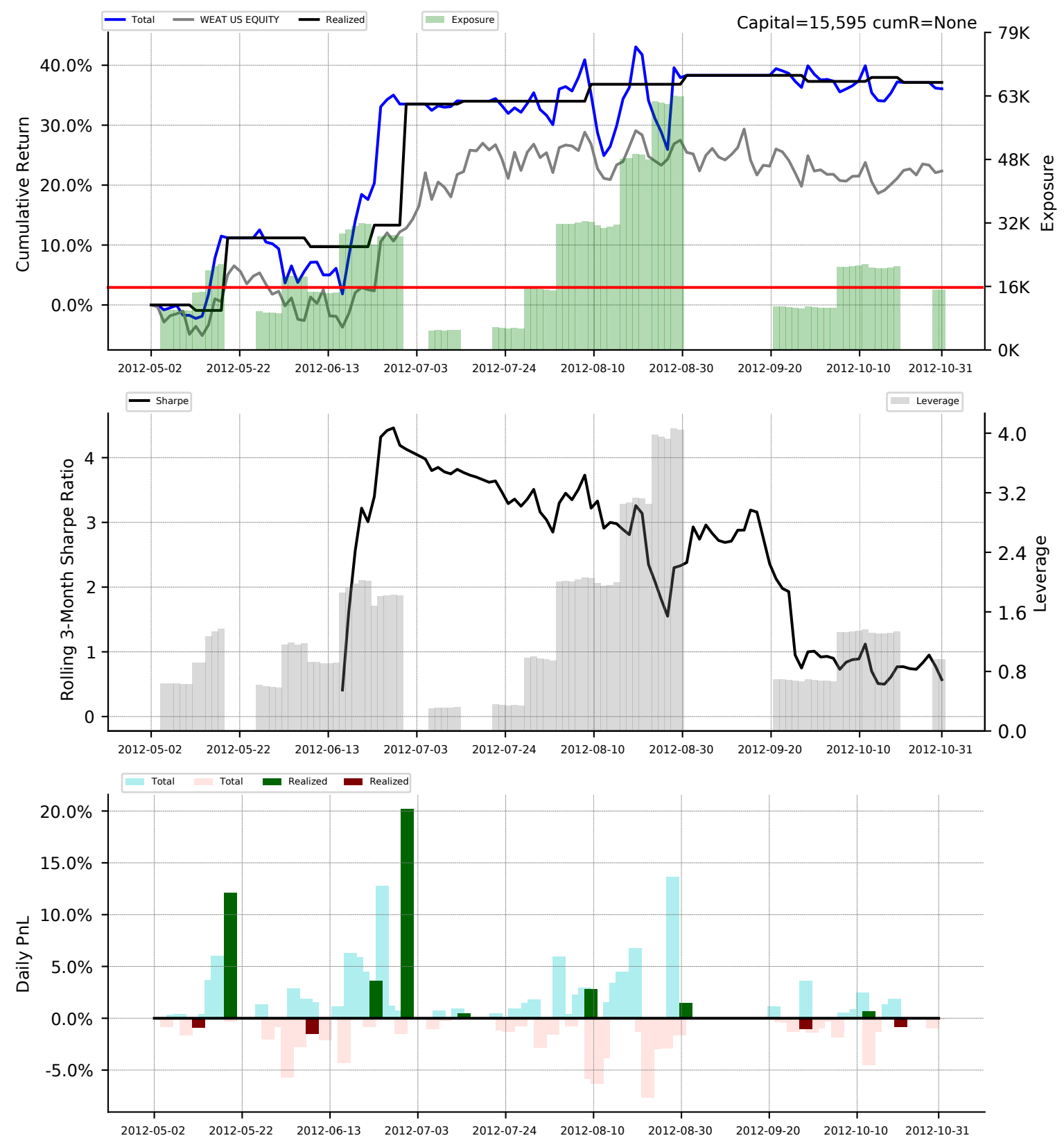


Comment:

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	-3.8%	-37.5%	-2.35	-1.9%	-1.9%	1/4	20%	2.0%	-0.6%	-0.1%	-4.5%	-5.9%	-5.9%	-2.85	1.03
B&H	-1.9%	-20.9%	-1.28	-1.9%	0.0%	0/0	0%	0%	0%	0%	-2.6%	-5.0%	-5.0%	-1.63	1
3M	0.7%	2.6%	0.57	-2.7%	3.4%	9/11	45%	1.7%	-0.5%	0.5%	-7.7%	-16.1%	-16.1%	0.98	1.14
B&H	-2.7%	-10.4%	-0.03	-2.7%	0.0%	0/0	0%	0%	0%	0%	-4.0%	-8.3%	-7.4%	-0.05	1
ALL	36.1%	86.1%	1.95	18.7%	17.4%	21/14	60%	6.2%	-0.9%	3.3%	-7.7%	-16.1%	-16.1%	3.74	0.8
B&H	18.7%	41.2%	1.33	18.7%	0.0%	0/0	0%	0%	0%	0%	-4.3%	-9.6%	-9.0%	2.13	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
2012-05	9.4%	193.6%	3.8	-1.4%	10.8%	4/1	80%	9.7%	-2.8%	7.2%	-2.0%	-3.1%	-3.1%	11.04	0.35
B&H	-1.4%	-15.3%	-0.46	-1.4%	0.0%	0/0	0%	0%	0%	0%	-4.1%	-9.0%	-9.0%	-0.67	1
2012-06	24.1%	1423.8%	4.68	10.5%	13.6%	7/2	78%	10.5%	-2.5%	7.6%	-5.7%	-7.6%	-7.6%	10.51	1.11
B&H	10.5%	253.6%	3.0	10.5%	0.0%	0/0	0%	0%	0%	0%	-4.3%	-6.1%	-6.1%	5.72	1
2012-07	-0.9%	-10.4%	-0.69	10.5%	-11.4%	1/0	100%	1.5%	0%	1.5%	-2.8%	-2.5%	-2.8%	-0.9	0.29
B&H	10.5%	230.9%	3.45	10.5%	0.0%	0/0	0%	0%	0%	0%	-3.7%	-4.6%	-4.6%	6.07	1
2012-08	5.7%	83.7%	1.87	1.0%	4.7%	8/6	57%	1.7%	0.0%	1.0%	-7.7%	-16.1%	-16.1%	3.46	2.02
B&H	1.0%	12.0%	1.84	1.0%	0.0%	0/0	0%	0%	0%	0%	-3.2%	-6.1%	-6.1%	3.01	1
2012-09	1.6%	23.4%	1.39	-0.1%	1.7%	0/1	0%	0%	-2.9%	-2.9%	-1.3%	-3.1%	-3.1%	3.37	0.31
B&H	-0.1%	-1.2%	-0.35	-0.1%	0.0%	0/0	0%	0%	0%	0%	-4.0%	-7.4%	-7.4%	-0.53	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
2012-10	-3.8%	-37.5%	-2.35	-1.9%	-1.9%	1/4	20%	2.0%	-0.6%	-0.1%	-4.5%	-5.9%	-5.9%	-2.85	1.03
B&H	-1.9%	-20.9%	-1.28	-1.9%	0.0%	0/0	0%	0%	0%	0%	-2.6%	-5.0%	-5.0%	-1.63	1