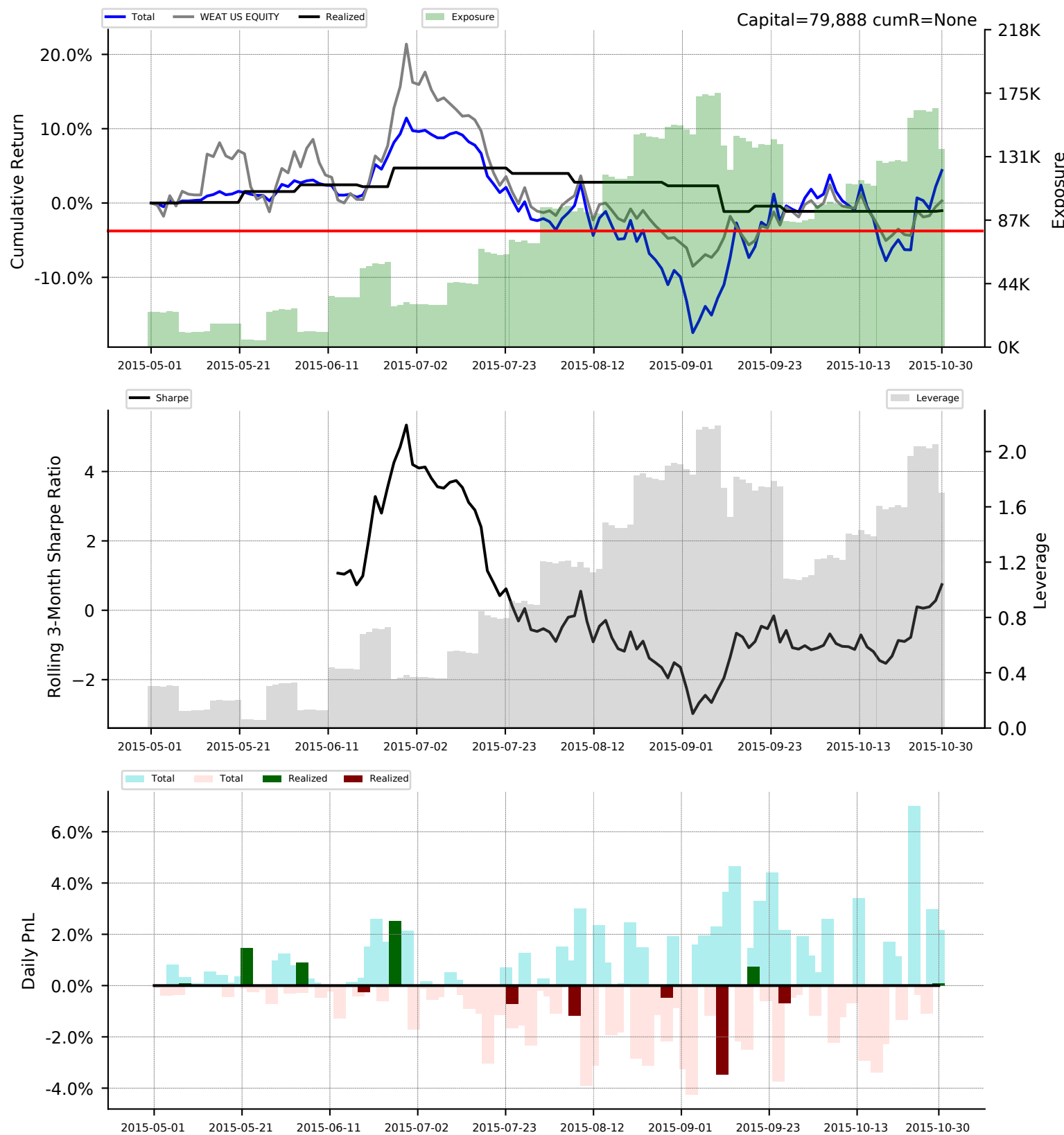


Comment:

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	5.6%	81.8%	1.84	2.4%	3.2%	4/4	50%	0.4%	0.0%	0.2%	-3.4%	-11.1%	-11.1%	3.39	1.59
B&H	2.4%	30.0%	1.25	2.4%	0.0%	0/0	0%	0%	0%	0%	-2.0%	-7.3%	-7.3%	2.07	1
3M	6.5%	27.4%	0.74	1.5%	5.0%	10/32	24%	1.3%	-2.9%	-1.9%	-4.3%	-18.7%	-13.1%	1.14	1.42
B&H	1.5%	5.8%	0.27	1.5%	0.0%	0/0	0%	0%	0%	0%	-3.0%	-11.7%	-8.1%	0.4	1
ALL	4.4%	8.8%	0.34	1.9%	2.5%	26/37	41%	3.6%	-2.9%	-0.2%	-4.3%	-25.7%	-13.1%	0.52	0.73
B&H	1.9%	3.7%	0.14	1.9%	0.0%	0/0	0%	0%	0%	0%	-4.2%	-24.6%	-18.7%	0.21	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
2015-05	0.3%	3.8%	0.63	-1.3%	1.6%	5/2	71%	4.9%	0.0%	3.5%	-0.7%	-1.3%	-1.3%	0.97	0.15
B&H	-1.3%	-15.2%	-0.51	-1.3%	0.0%	0/0	0%	0%	0%	0%	-4.2%	-8.6%	-8.6%	-0.81	1
2015-06	11.1%	235.4%	7.9	21.2%	-10.1%	11/1	92%	5.0%	-4.0%	4.2%	-1.3%	-2.3%	-2.3%	23.06	0.39
B&H	21.2%	807.3%	6.62	21.2%	0.0%	0/0	0%	0%	0%	0%	-3.0%	-7.9%	-7.9%	14.34	1
2015-07	-13.5%	-81.1%	-9.43	-20.3%	6.8%	0/2	0%	0%	-6.0%	-6.0%	-3.0%	-13.0%	-13.0%	-8.61	0.57
B&H	-20.3%	-92.6%	-9.85	-20.3%	0.0%	0/0	0%	0%	0%	0%	-4.2%	-18.7%	-18.7%	-9.11	1
2015-08	-7.0%	-58.0%	-2.53	-3.2%	-3.8%	0/7	0%	0%	-3.8%	-3.8%	-3.9%	-13.1%	-13.1%	-3.17	1.33
B&H	-3.2%	-32.7%	-1.67	-3.2%	0.0%	0/0	0%	0%	0%	0%	-3.0%	-8.1%	-8.1%	-2.25	1
2015-09	9.7%	205.4%	2.76	4.8%	4.9%	6/21	22%	2.0%	-3.1%	-2.0%	-4.3%	-8.2%	-8.2%	4.48	1.3
B&H	4.8%	76.0%	2.3	4.8%	0.0%	0/0	0%	0%	0%	0%	-2.6%	-4.0%	-4.0%	3.97	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
2015-10	3.7%	51.4%	1.32	0.7%	3.0%	4/4	50%	0.4%	0.0%	0.2%	-3.4%	-11.1%	-11.1%	2.41	1.63
B&H	0.7%	8.4%	0.43	0.7%	0.0%	0/0	0%	0%	0%	0%	-2.0%	-7.3%	-7.3%	0.69	1