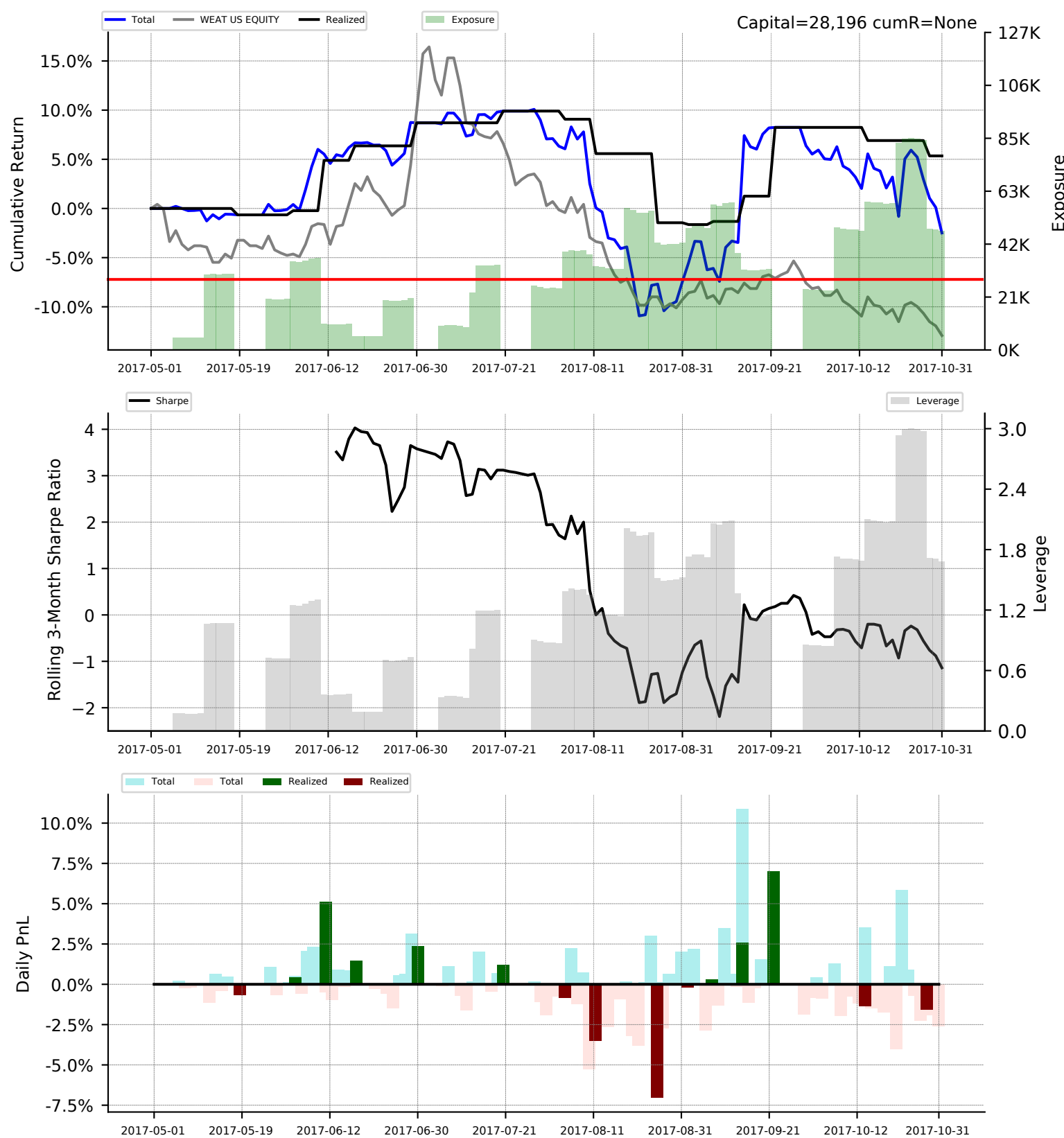


Comment:

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	-8.9%	-65.5%	-2.49	-5.8%	-3.1%	0/11	0%	0%	-1.5%	-1.5%	-4.0%	-8.9%	-8.9%	-3.73	2.15
B&H	-5.8%	-49.9%	-3.84	-5.8%	0.0%	0/0	0%	0%	0%	0%	-1.4%	-5.8%	-5.8%	-5.42	1
3M	-12.6%	-40.1%	-1.14	-16.9%	4.3%	14/25	36%	4.0%	-3.3%	-0.7%	-5.3%	-19.3%	-18.4%	-1.82	1.74
B&H	-16.9%	-50.7%	-3.7	-16.9%	0.0%	0/0	0%	0%	0%	0%	-3.4%	-15.9%	-12.4%	-4.4	1
ALL	-2.5%	-4.8%	-0.07	-7.9%	5.4%	34/31	52%	3.4%	-2.7%	0.5%	-5.3%	-19.3%	-18.4%	-0.12	0.61
B&H	-7.9%	-14.8%	-0.6	-7.9%	0.0%	0/0	0%	0%	0%	0%	-3.4%	-25.2%	-12.4%	-0.93	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
2017-05	-0.2%	-2.5%	-0.5	0.2%	-0.4%	4/2	67%	0.0%	-1.7%	-0.6%	-1.1%	-1.5%	-1.5%	-0.71	0.05
B&H	0.2%	2.4%	0.06	0.2%	0.0%	0/0	0%	0%	0%	0%	-3.3%	-5.9%	-5.9%	0.1	1
2017-06	8.9%	166.3%	5.72	14.5%	-5.6%	13/0	100%	4.1%	0%	4.1%	-1.5%	-2.3%	-2.3%	14.71	0.37
B&H	14.5%	372.0%	5.9	14.5%	0.0%	0/0	0%	0%	0%	0%	-2.1%	-3.8%	-3.8%	16.29	1
2017-07	0.3%	3.7%	0.21	-6.5%	6.8%	3/4	43%	2.5%	0.0%	1.1%	-1.6%	-2.3%	-2.3%	0.33	0.14
B&H	-6.5%	-57.0%	-2.59	-6.5%	0.0%	0/0	0%	0%	0%	0%	-3.4%	-12.1%	-12.1%	-3.74	1
2017-08	-16.4%	-86.0%	-5.72	-12.2%	-4.2%	0/11	0%	0%	-5.8%	-5.8%	-5.3%	-18.4%	-18.4%	-6.11	1.46
B&H	-12.2%	-75.9%	-7.07	-12.2%	0.0%	0/0	0%	0%	0%	0%	-3.4%	-12.4%	-12.4%	-7.1	1
2017-09	13.8%	410.6%	3.91	1.9%	11.9%	14/3	82%	4.0%	-0.4%	3.2%	-2.9%	-4.1%	-4.1%	12.63	1.7
B&H	1.9%	27.2%	1.52	1.9%	0.0%	0/0	0%	0%	0%	0%	-2.0%	-2.6%	-2.6%	2.26	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
2017-10	-8.9%	-65.5%	-2.49	-5.8%	-3.1%	0/11	0%	0%	-1.5%	-1.5%	-4.0%	-8.9%	-8.9%	-3.73	2.15
B&H	-5.8%	-49.9%	-3.84	-5.8%	0.0%	0/0	0%	0%	0%	0%	-1.4%	-5.8%	-5.8%	-5.42	1