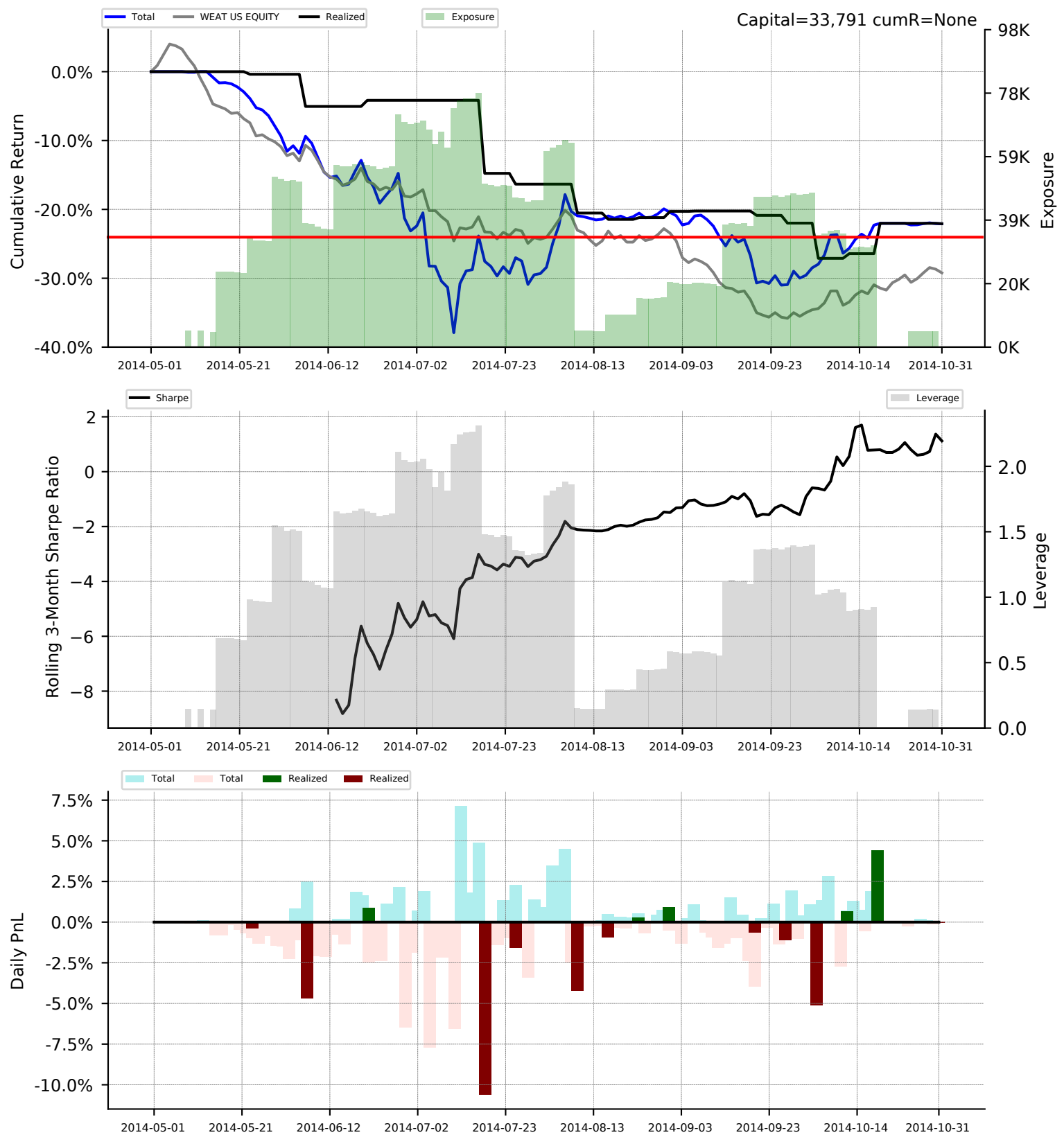


Comment:

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	6.9%	101.4%	3.72	8.7%	-1.8%	8/7	53%	4.3%	-5.0%	-0.0%	-2.7%	-2.7%	-2.7%	6.26	0.71
B&H	8.7%	140.1%	4.02	8.7%	0.0%	0/0	0%	0%	0%	0%	-3.1%	-3.1%	-3.1%	6.34	1
3M	7.4%	31.4%	1.12	-6.4%	13.8%	14/23	38%	3.1%	-3.6%	-1.1%	-4.0%	-12.5%	-10.2%	1.73	0.82
B&H	-6.4%	-22.4%	-1.5	-6.4%	0.0%	0/0	0%	0%	0%	0%	-3.2%	-19.7%	-16.2%	-1.93	1
ALL	-22.1%	-38.6%	-1.55	-35.0%	12.9%	16/39	29%	3.1%	-5.1%	-2.7%	-7.7%	-32.3%	-16.5%	-1.99	1.12
B&H	-35.0%	-56.9%	-3.4	-35.0%	0.0%	0/0	0%	0%	0%	0%	-3.7%	-38.3%	-16.2%	-4.06	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
2014-05	-7.8%	-62.5%	-12.13	-12.2%	4.4%	0/1	0%	0%	-2.8%	-2.8%	-1.4%	-7.6%	-7.6%	-9.8	0.12
B&H	-12.2%	-79.1%	-8.89	-12.2%	0.0%	0/0	0%	0%	0%	0%	-2.1%	-13.6%	-13.6%	-8.79	1
2014-06	-13.4%	-82.2%	-4.83	-9.0%	-4.4%	2/5	29%	3.1%	-6.3%	-3.6%	-6.5%	-13.0%	-13.0%	-5.31	1.38
B&H	-9.0%	-67.7%	-5.05	-9.0%	0.0%	0/0	0%	0%	0%	0%	-2.5%	-8.8%	-8.8%	-6.04	1
2014-07	-8.1%	-61.9%	-1.76	-7.7%	-0.4%	0/10	0%	0%	-8.1%	-8.1%	-7.7%	-16.5%	-16.5%	-2.3	1.92
B&H	-7.7%	-59.9%	-3.38	-7.7%	0.0%	0/0	0%	0%	0%	0%	-3.7%	-9.4%	-9.4%	-3.93	1
2014-08	8.9%	177.5%	4.46	1.3%	7.6%	5/12	29%	1.6%	-2.9%	-1.6%	-2.5%	-3.6%	-3.6%	11.18	0.83
B&H	1.3%	17.3%	0.78	1.3%	0.0%	0/0	0%	0%	0%	0%	-2.6%	-6.4%	-6.4%	1.15	1
2014-09	-9.5%	-70.0%	-5.27	-17.0%	7.5%	1/4	20%	0.4%	-3.1%	-2.4%	-4.0%	-10.2%	-10.2%	-5.75	1.02
B&H	-17.0%	-89.3%	-11.28	-17.0%	0.0%	0/0	0%	0%	0%	0%	-3.2%	-16.2%	-16.2%	-9.76	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
2014-10	7.9%	130.0%	4.64	9.5%	-1.6%	8/7	53%	4.3%	-5.0%	-0.0%	-2.7%	-2.7%	-2.7%	8.04	0.69
B&H	9.5%	170.9%	4.68	9.5%	0.0%	0/0	0%	0%	0%	0%	-3.1%	-3.1%	-3.1%	7.41	1