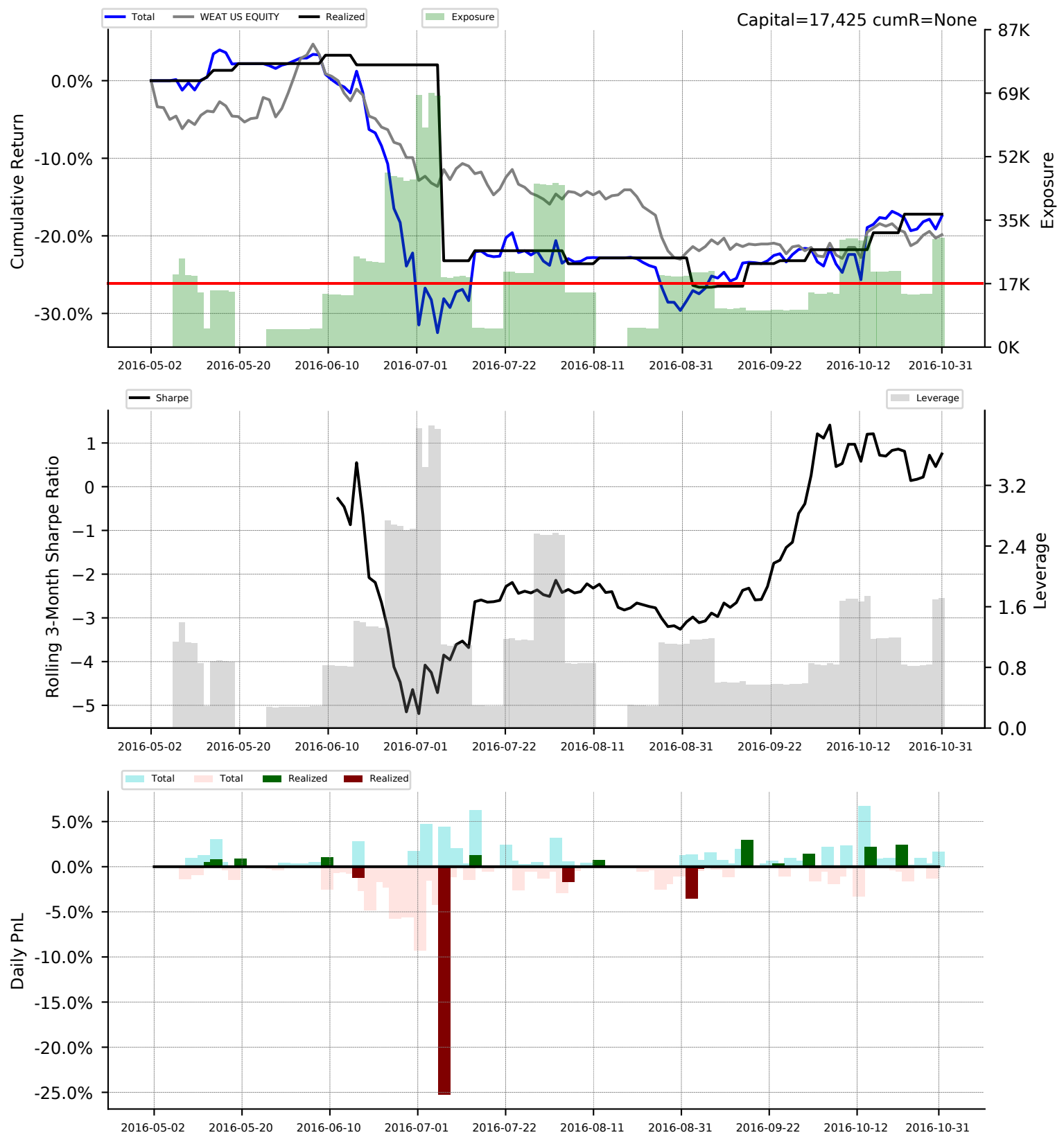


Comment:

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	4.2%	59.4%	1.49	2.9%	1.3%	9/1	90%	2.3%	0.0%	2.1%	-3.3%	-4.1%	-4.0%	2.9	1.28
B&H	2.9%	38.0%	1.38	2.9%	0.0%	0/0	0%	0%	0%	0%	-2.2%	-3.5%	-3.5%	2.39	1
3M	4.5%	18.7%	0.75	-5.6%	10.1%	18/11	62%	2.0%	-1.7%	0.6%	-3.3%	-8.7%	-8.7%	1.26	1.03
B&H	-5.6%	-20.1%	-1.17	-5.6%	0.0%	0/0	0%	0%	0%	0%	-3.4%	-10.4%	-10.4%	-1.6	1
ALL	-17.5%	-31.5%	-1.12	-21.4%	3.9%	28/27	51%	1.8%	-4.1%	-1.1%	-9.3%	-31.5%	-24.4%	-1.46	0.98
B&H	-21.4%	-37.7%	-2.04	-21.4%	0.0%	0/0	0%	0%	0%	0%	-3.4%	-26.5%	-14.0%	-2.66	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
2016-05	1.6%	20.6%	1.27	-4.9%	6.5%	4/3	57%	1.9%	0.0%	1.1%	-1.5%	-2.4%	-2.4%	2.35	0.26
B&H	-4.9%	-45.6%	-2.75	-4.9%	0.0%	0/0	0%	0%	0%	0%	-3.4%	-6.5%	-6.5%	-3.43	1
2016-06	-23.8%	-95.5%	-7.86	-5.4%	-18.4%	2/1	67%	2.0%	-4.3%	-0.1%	-5.8%	-24.4%	-24.4%	-7.53	1.05
B&H	-5.4%	-47.2%	-2.63	-5.4%	0.0%	0/0	0%	0%	0%	0%	-2.8%	-14.0%	-14.0%	-3.48	1
2016-07	0.2%	3.0%	0.05	-5.4%	5.6%	4/12	25%	1.1%	-7.4%	-5.2%	-9.3%	-10.4%	-10.4%	0.07	1.45
B&H	-5.4%	-50.3%	-2.94	-5.4%	0.0%	0/0	0%	0%	0%	0%	-3.3%	-5.5%	-5.5%	-3.7	1
2016-08	-7.6%	-58.1%	-4.48	-10.0%	2.4%	5/5	50%	0.5%	-1.2%	-0.3%	-2.9%	-8.7%	-8.7%	-5.35	0.78
B&H	-10.0%	-68.3%	-6.28	-10.0%	0.0%	0/0	0%	0%	0%	0%	-3.4%	-10.4%	-10.4%	-6.54	1
2016-09	7.9%	149.3%	7.5	2.0%	5.9%	6/5	55%	2.8%	-2.6%	0.3%	-1.1%	-1.1%	-1.1%	16.55	0.65
B&H	2.0%	27.4%	1.77	2.0%	0.0%	0/0	0%	0%	0%	0%	-1.8%	-2.5%	-2.5%	2.56	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
2016-10	4.3%	64.8%	1.56	2.3%	2.0%	7/1	88%	2.3%	0.0%	2.0%	-3.3%	-4.0%	-4.0%	3.04	1.28
B&H	2.3%	31.2%	1.13	2.3%	0.0%	0/0	0%	0%	0%	0%	-2.2%	-3.5%	-3.5%	1.96	1