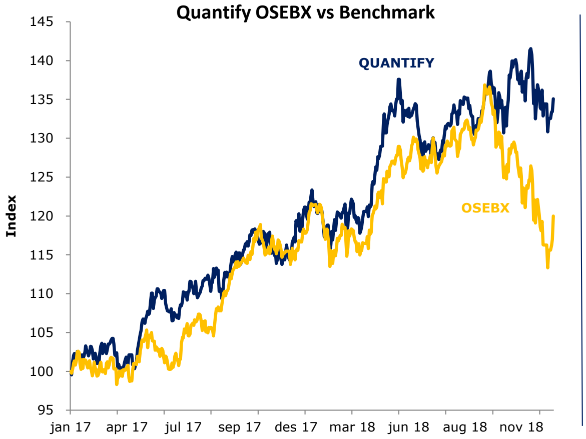
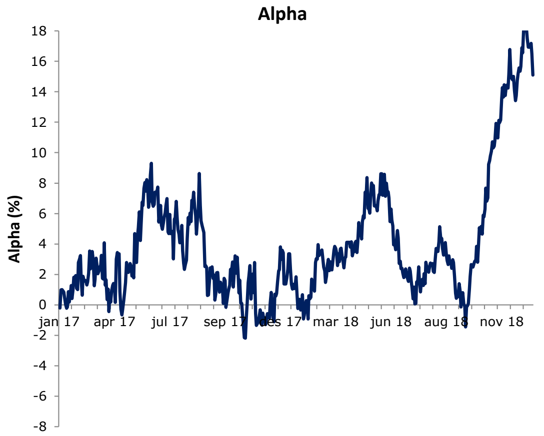
Forum Quantify OSEBX

Week 01 2019

Track-Record





Profit/Loss

	Since Start	3 Mths	Month Oct	Nov	Dec	Week 47	48	49	50	51	52	1
Quantify												
Index	-	-	138.1	141.3	132.5	134.8	141.3	136.2	135.7	134.4	132.5	135.1
Change (%pts)	32.5%	-3.2 %	2.3%	3.2%	-8.7%	-3.5%	6.5%	-5.1%	-0.4%	-1.3%	-1.9%	0.6%
OSEBX												
Index	-	-	128.7	124.5	115.6	121.1	124.5	122.1	120.1	116.3	115.6	120.4
Change (%pts)	15.6%	-20 %	-7.0%	-4.1%	-8.9%	-5.1%	3.4%	-2.4%	-1.9%	-3.9%	-0.7%	2.6%
Alpha (End of Period)												
Total	16.9%	16.8%	9.5%	16.8%	16.9%	13.8%	16.8%	14.1%	15.6%	18.2%	16.9%	14.7%
Transactions												
Total	172	18	6	7	3	1	1	1	1	1	0	2

Note: Indices: 16/1/2017 = 100, values are End of Period

Key Investment Metrics	QUANTIFY	OSEBX
Daily Mean Return	0.07 %	0.04 %
Net Return	35.1%	20.0%
Standard Deviation	16.5%	15.1%
Beta	0.79	1
Correlation with benchmark (OSEBX)	93.9%	
Sharpe Ratio Annualized	2.13	1.32
Sortino Ratio Annualized	2.99	1.85
Max Daily Drawdown	-4.4%	-4.7%
Skewness	- 0.48	- 0.43
Kurtosis	1.48	2.21

Note: All figures before commission (0.2% per transaction)