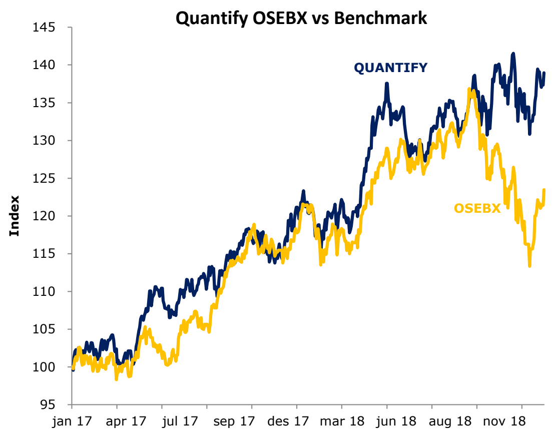
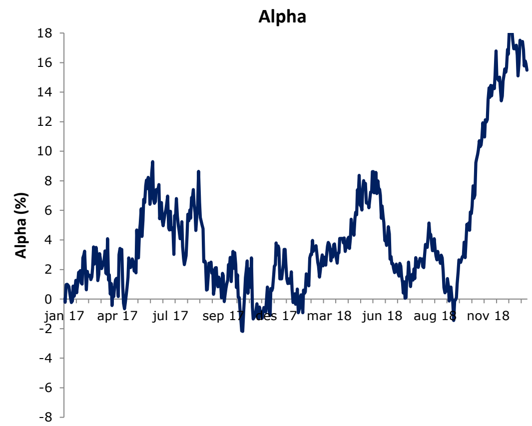
Forum Quantify OSEBX

Week 03 2019

Track-Record





Profit/Loss

	Since		Month			Week						
	Start	**3 Mths**	**Oct**	**Nov**	**Dec**	**49**	**50**	**51**	**52**	**1**	**2**	**3**
Quantify												
Index	-	-	138.1	141.3	132.5	136.2	135.7	134.4	132.5	135.1	139.1	139.0
Change (%pts)	32.5%	-3.2 %	2.3%	3.2%	-8.7%	-5.1%	-0.4%	-1.3%	-1.9%	2.5%	4.0%	-0.1%
OSEBX												
Index	-	-	128.7	124.5	115.6	122.1	120.1	116.3	115.6	120.0	121.7	123.5
Change (%pts)	15.6%	-20 %	-7.0%	-4.1%	-8.9%	-2.4%	-1.9%	-3.9%	-0.7%	4.4%	1.7%	1.8%
Alpha (End of Period)												
Total	16.9%	16.8%	9.5%	16.8%	16.9%	14.1%	15.6%	18.2%	16.9%	15.1%	17.4%	15.5%
Transactions												
Total	172	18	6	7	3	1	1	1	0	2	1	3

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	39.0%	23.5%
Standard Deviation	16.5%	15.1%
Beta	0.80	1
Correlation with benchmark (OSEBX)	93.1%	
Sharpe Ratio Annualized	2.36	1.55
Sortino Ratio Annualized	3.17	2.10
Max Daily Drawdown	-4.4%	-4.7%
Skewness	- 0.46	- 0.42
Kurtosis	1.44	2.21

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