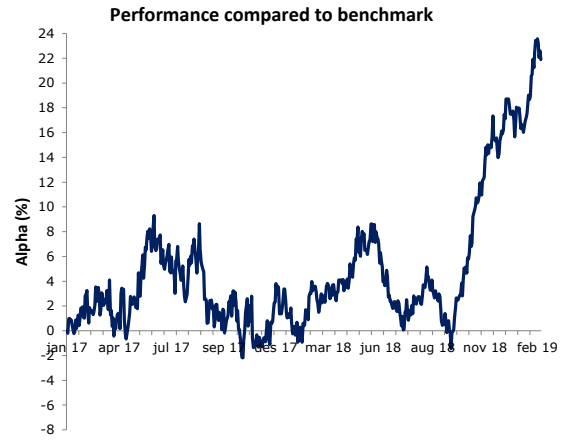
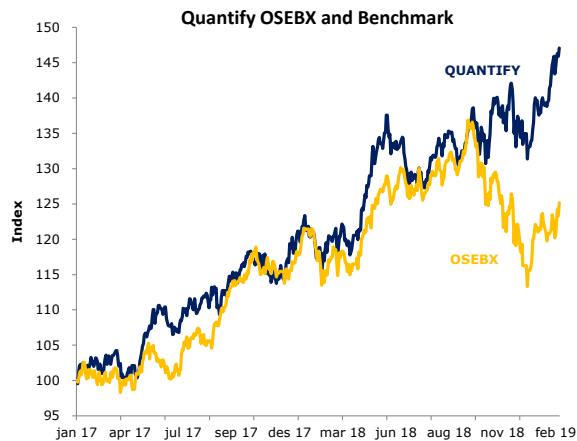


# Forum Quantify OSEBX

Week 7 2019

## Track-Record



## Profit/Loss

	Since Start	3 Mths	Month			Week						
			Nov	Dec	Jan	1	2	3	4	5	6	7
<b>Quantify</b>												
Index	-	-	141.8	133.1	141.4	133.1	139.7	139.5	139.3	141.8	143.4	147.1
Change (%pts)	41.4%	3.2 %	3.7%	-8.7%	8.3%	-1.9%	4.0%	-0.1%	-0.2%	2.5%	1.6%	3.7%
<b>OSEBX</b>												
Index	-	-	124.5	115.6	120.8	115.6	121.7	123.5	121.0	121.1	120.2	125.2
Change (%pts)	20.8%	-8 %	-4.1%	-8.9%	5.2%	-0.7%	1.7%	1.8%	-2.4%	0.1%	-0.9%	5.0%
<b>Alpha (End of Period)</b>												
Total	20.6%	11.1%	17.3%	17.5%	20.6%	17.5%	18.0%	16.0%	18.3%	20.7%	23.2%	21.9%
<b>Transactions</b>												
Total	180	16	7	3	8	0	1	3	2	1	1	3

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

Key Investment Metrics	QUANTIFY	OSEBX
Daily Mean Return	0.09 %	0.05 %
Net Return	47.1%	25.2%
Standard Deviation	16.5%	15.2%
Beta	0.80	1
Correlation with benchmark (OSEBX)	90.5%	
Sharpe Ratio Annualized	2.86	1.65
Sortino Ratio Annualized	3.84	2.26
Max Daily Drawdown	-4.4%	-4.7%
Skewness	- 0.48	- 0.39
Kurtosis	1.43	2.05

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

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Week-7

Statistics