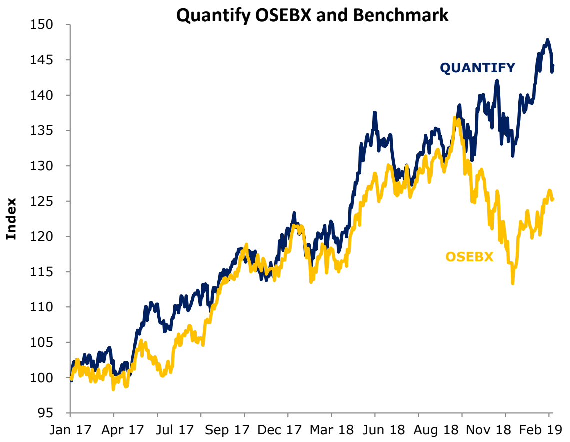
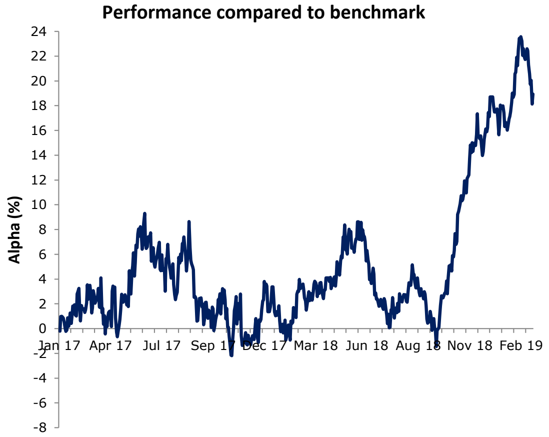
Forum Quantify OSEBX

Week 9 2019

Track-Record





Profit/Loss

	Since Start	3 Mths	Month Dec	Jan	Feb	Week 3	4	5	6	7	8	9
Quantify												
Index	-	-	133.1	141.4	143.3	139.5	139.3	141.8	143.4	147.1	147.4	144.3
Change (%pts)	43.3%	1.4 %	-8.7%	8.3%	1.9%	-0.1%	-0.2%	2.5%	1.6%	3.7%	0.3%	-3.1%
OSEBX												
Index	-	-	115.6	120.8	125.1	123.5	121.0	121.1	120.2	125.2	126.1	125.3
Change (%pts)	25.1%	1%	-8.9%	5.2%	4.3%	1.8%	-2.4%	0.1%	-0.9%	5.0%	0.9%	-0.8%
Alpha (End of Period)												
Total	18.1%	0.8%	17.5%	20.6%	18.1%	16.0%	18.3%	20.7%	23.2%	21.9%	21.3%	18.9%
Transactions												
Total	189	18	3	8	9	3	2	1	1	3	4	2

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

Key Investment Metrics	QUANTIFY	OSEBX
Daily Mean Return	0.08%	0.05%
Net Return	44.3%	25.3%
Standard Deviation	16.5%	15.1%
Beta	0.81	1
Correlation with benchmark (OSEBX)	89.9%	
Sharpe Ratio Annualized	2.69	1.68
Sortino Ratio Annualized	3.59	2.29
Max Daily Drawdown	-4.4%	-4.7%
Skewness	- 0.49	- 0.39
Kurtosis	1.43	2.10

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