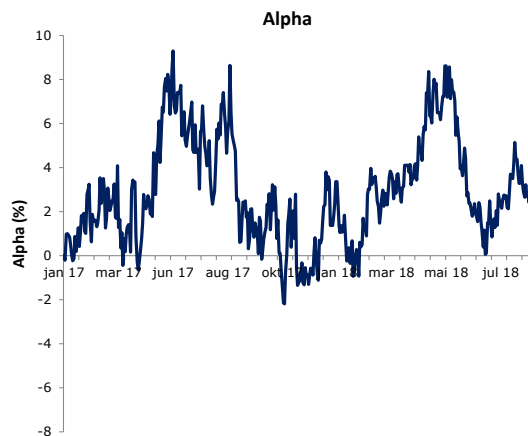
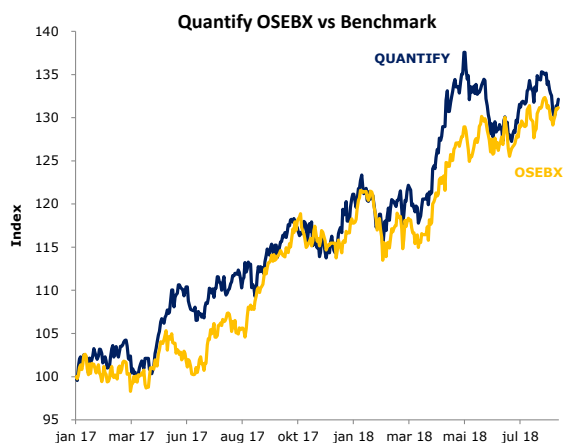


Forum Quantify OSEBX

Week 37 2018

Track-Record



Profit/Loss

	Since Start	3 Mths	Month			Week						
			Jun	Jul	Aug	31	32	33	34	35	36	37
Quantify												
Index	-	-	128.7	131.8	133.8	131.6	133.6	133.1	135.3	133.8	130.7	132.1
Change (%pts)	32.1%	0.2 %	-5.0%	3.1%	2.1%	0.0%	2.0%	-0.5%	2.2%	-1.5%	-3.1%	1.4%
OSEBX												
Index	-	-	127.1	129.6	131.1	129.0	129.9	128.7	131.2	131.1	129.1	131.1
Change (%pts)	31.1%	4.5%	0.5%	2.5%	1.5%	-0.1%	0.9%	-1.2%	2.5%	-0.1%	-2.0%	2.0%
Alpha (End of Period)												
Total	1.0%	-4.3%	1.5%	2.1%	2.7%	2.6%	3.7%	4.4%	4.1%	2.7%	1.6%	1.0%
Transactions												
Total	153	24	8	11	6	1	2	0	2	1	1	1

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

Key Investment Metrics	QUANTIFY	OSEBX
Daily Mean Return	0.07 %	0.07 %
Net Return	32.1%	31.1%
Standard Deviation	14.3%	12.7%
Beta	0.80	1
Correlation with benchmark (OSEBX)	97.4%	
Sharpe Ratio Annualized	2.24	2.46
Sortino Ratio Annualized	3.23	3.80
Max Daily Drawdown	-2.8%	-2.6%
Skewness	- 0.27	- 0.03
Kurtosis	0.74	0.78

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

Forum Securities AS

Forum Quantify

Week-37

Statistics