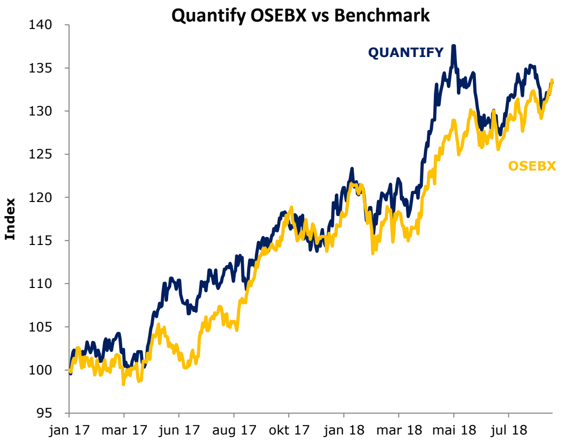
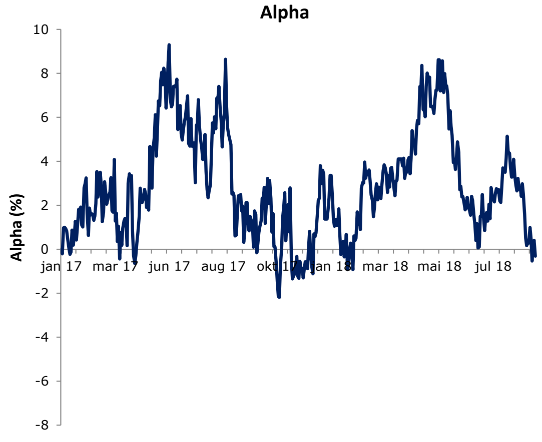
Forum Quantify OSEBX

Week 38 2018

Track-Record





Profit/Loss

	Since Start	3 Mths	Month Jun	Jul	Aug	Week 32	33	34	35	36	37	38
Quantify												
Index	-	-	128.7	131.8	133.8	133.6	133.1	135.3	133.8	130.7	132.1	133.3
Change (%pts)	33.3%	0.2 %	-5.0%	3.1%	2.1%	2.0%	-0.5%	2.2%	-1.5%	-3.1%	1.4%	1.2%
OSEBX												
Index	-	-	127.1	129.6	131.1	129.9	128.7	131.2	131.1	129.1	131.1	133.6
Change (%pts)	33.6%	4.5%	0.5%	2.5%	1.5%	0.9%	-1.2%	2.5%	-0.1%	-2.0%	2.0%	2.5%
Alpha (End of Period)												
Total	-0.3%	-4.3%	1.5%	2.1%	2.7%	3.7%	4.4%	4.1%	2.7%	1.6%	1.0%	-0.3%
Transactions												
Total	156	24	8	11	6	2	0	2	1	1	1	3

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

Key Investment Metrics

Key Investment Metrics	QUANTIFY	OSEBX
Daily Mean Return	0.08 %	0.08 %
Net Return	33.3%	33.6%
Standard Deviation	14.3%	12.6%
Beta	0.80	1
Correlation with benchmark (OSEBX)	97.4%	
Sharpe Ratio Annualized	2.34	2.66
Sortino Ratio Annualized	3.35	4.11
Max Daily Drawdown	-2.8%	-2.6%
Skewness	- 0.27	- 0.04
Kurtosis	0.76	0.77

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