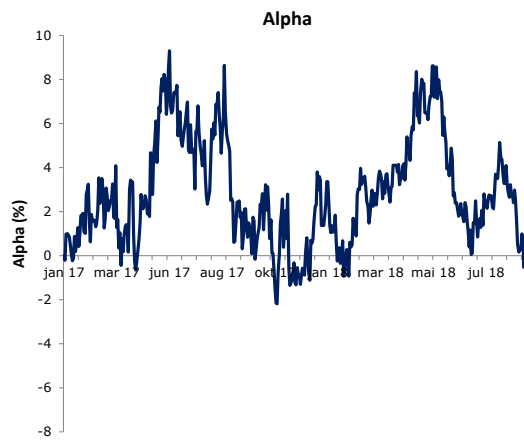
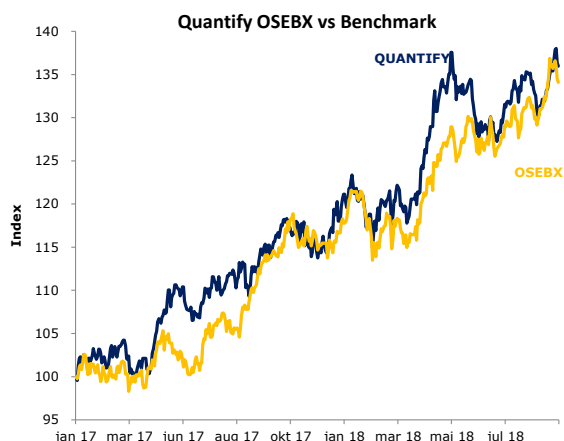


# Forum Quantify OSEBX

Week 40 2018

## Track-Record



## Profit/Loss

	Since Start	3 Mths	Month			Week							
			Jul	Aug	Sep	34	35	36	37	38	39	40	
<b>Quantify</b>													
Index	-	-	131.8	133.8	135.4	135.3	133.8	130.7	132.1	133.3	135.4	136.0	
Change (%pts)	36.0%	6.7 %	3.1%	2.1%	1.6%	2.2%	-1.5%	-3.1%	1.4%	1.2%	2.1%	0.6%	
<b>OSEBX</b>													
Index	-	-	129.6	131.1	135.7	131.2	131.1	129.1	131.1	133.6	135.7	134.1	
Change (%pts)	34.1%	8.5%	2.5%	1.5%	4.6%	2.5%	-0.1%	-2.0%	2.0%	2.5%	2.1%	-1.6%	
<b>Alpha (End of Period)</b>													
Total	1.9%	-1.8%	2.1%	2.7%	-0.3%	4.1%	2.7%	1.6%	1.0%	-0.3%	-0.3%	1.9%	
<b>Transactions</b>													
Total	157	25	11	6	5	2	1	1	1	3	0	1	

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

Key Investment Metrics	QUANTIFY	OSEBX
Daily Mean Return	0.08 %	0.08 %
Net Return	36.0%	34.1%
Standard Deviation	14.2%	12.7%
Beta	0.79	1
Correlation with benchmark (OSEBX)	97.5%	
Sharpe Ratio Annualized	2.52	2.68
Sortino Ratio Annualized	3.62	4.18
Max Daily Drawdown	-2.8%	-2.6%
Skewness	- 0.28	- 0.02
Kurtosis	0.74	0.74

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

Forum Securities AS

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Week-40

Statistics