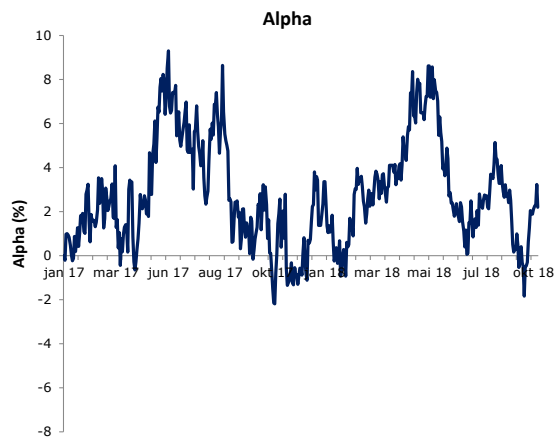
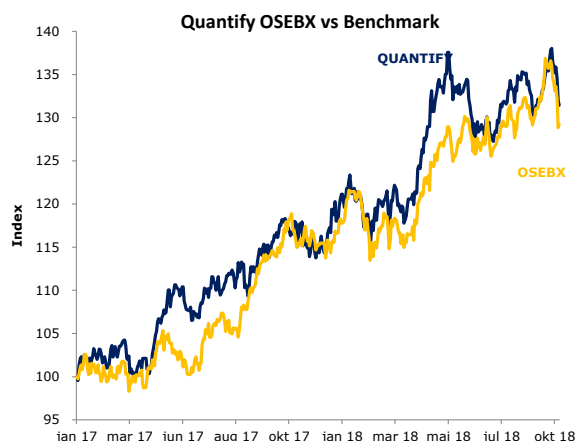


Forum Quantify OSEBX

Week 41 2018

Track-Record



Profit/Loss

	Since Start	3 Mths	Month			Week						
			Jul	Aug	Sep	35	36	37	38	39	40	41
Quantify												
Index	-	-	131.8	133.8	135.4	133.8	130.7	132.1	133.3	135.4	136.0	131.4
Change (%pts)	31.4%	6.7 %	3.1%	2.1%	1.6%	-1.5%	-3.1%	1.4%	1.2%	2.1%	0.6%	-4.6%
OSEBX												
Index	-	-	129.6	131.1	135.7	131.1	129.1	131.1	133.6	135.7	134.1	129.2
Change (%pts)	29.2%	8.5%	2.5%	1.5%	4.6%	-0.1%	-2.0%	2.0%	2.5%	2.1%	-1.6%	-4.9%
Alpha (End of Period)												
Total	2.2%	-1.8%	2.1%	2.7%	-0.3%	2.7%	1.6%	1.0%	-0.3%	-0.3%	1.9%	2.2%
Transactions												
Total	158	25	11	6	5	1	1	1	3	0	1	1

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

Key Investment Metrics

	QUANTIFY	OSEBX
Daily Mean Return	0.07 %	0.06 %
Net Return	31.4%	29.2%
Standard Deviation	14.4%	13.0%
Beta	0.79	1
Correlation with benchmark (OSEBX)	97.6%	
Sharpe Ratio Annualized	2.19	2.25
Sortino Ratio Annualized	3.12	3.35
Max Daily Drawdown	-2.8%	-3.4%
Skewness	- 0.30	- 0.16
Kurtosis	0.72	1.13

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

Forum Securities AS

Forum Quantify

Week-41

Statistics