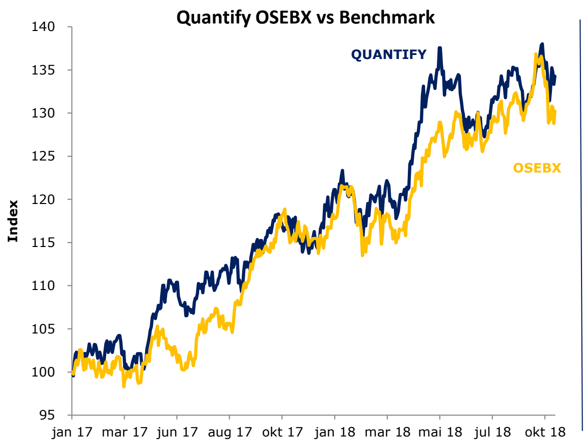
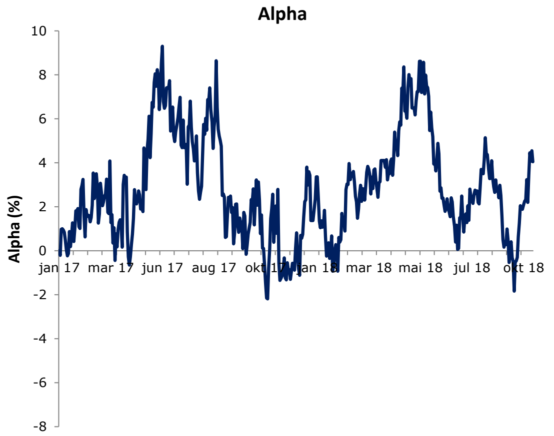
Forum Quantify OSEBX

Week 42 2018

Track-Record





Profit/Loss

	Since Start	3 Mths	Month Jul	Aug	Sep	Week 36	37	38	39	40	41	42
Quantify												
Index	-	-	131.8	133.8	135.4	130.7	132.1	133.3	135.4	136.0	131.4	134.3
Change (%pts)	34.3%	6.7 %	3.1%	2.1%	1.6%	-3.1%	1.4%	1.2%	2.1%	0.6%	-4.6%	2.9%
OSEBX												
Index	-	-	129.6	131.1	135.7	129.1	131.1	133.6	135.7	134.1	129.2	130.2
Change (%pts)	30.2%	8.5%	2.5%	1.5%	4.6%	-2.0%	2.0%	2.5%	2.1%	-1.6%	-4.9%	1.0%
Alpha (End of Period)												
Total	4.0%	-1.8%	2.1%	2.7%	-0.3%	1.6%	1.0%	-0.3%	-0.3%	1.9%	2.2%	4.0%
Transactions												
Total	161	25	11	6	5	1	1	3	0	1	1	3

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	34.3%	30.2%
Standard Deviation	14.5%	13.1%
Beta	0.79	1
Correlation with benchmark (OSEBX)	97.6%	
Sharpe Ratio Annualized	2.37	2.31
Sortino Ratio Annualized	3.42	3.44
Max Daily Drawdown	-2.8%	-3.4%
Skewness	- 0.26	- 0.16
Kurtosis	0.70	1.07

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