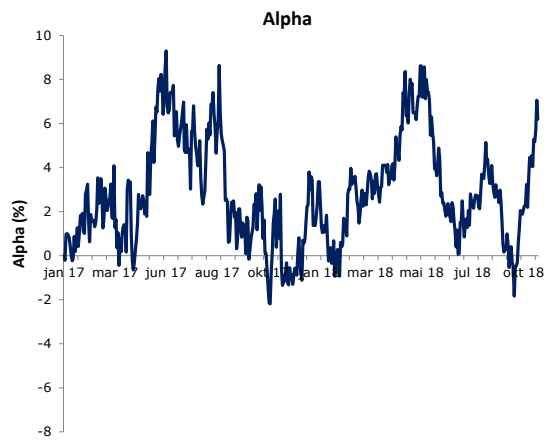
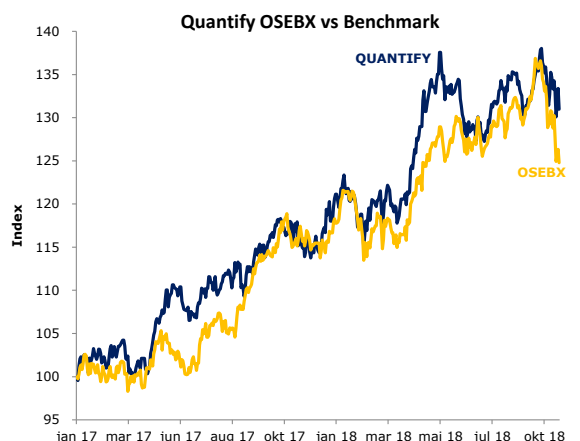


Forum Quantify OSEBX

Week 43 2018

Track-Record



Profit/Loss

	Since Start	3 Mths	Month			Week						
			Jul	Aug	Sep	37	38	39	40	41	42	43
Quantify												
Index	-	-	131.8	133.8	135.4	132.1	133.3	135.4	136.0	131.4	134.3	131.0
Change (%pts)	31.0%	6.7 %	3.1%	2.1%	1.6%	1.4%	1.2%	2.1%	0.6%	-4.6%	2.9%	-3.3%
OSEBX												
Index	-	-	129.6	131.1	135.7	131.1	133.6	135.7	134.1	129.2	130.2	124.8
Change (%pts)	24.8%	8.5%	2.5%	1.5%	4.6%	2.0%	2.5%	2.1%	-1.6%	-4.9%	1.0%	-5.5%
Alpha (End of Period)												
Total	6.2%	-1.8%	2.1%	2.7%	-0.3%	1.0%	-0.3%	-0.3%	1.9%	2.2%	4.0%	6.2%
Transactions												
Total	162	25	11	6	5	1	3	0	1	1	3	1

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

Key Investment Metrics	QUANTIFY	OSEBX
Daily Mean Return	0.07 %	0.05 %
Net Return	31.0%	24.8%
Standard Deviation	14.8%	13.4%
Beta	0.79	1
Correlation with benchmark (OSEBX)	97.6%	
Sharpe Ratio Annualized	2.09	1.85
Sortino Ratio Annualized	3.09	2.82
Max Daily Drawdown	-2.9%	-3.4%
Skewness	- 0.31	- 0.27
Kurtosis	0.71	1.17

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

Forum Securities AS

Forum Quantify

Week-43

Statistics