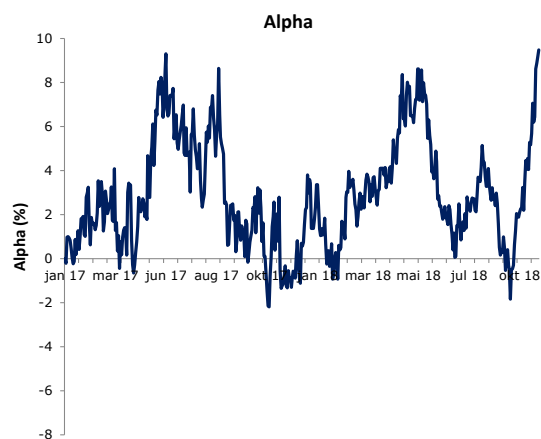
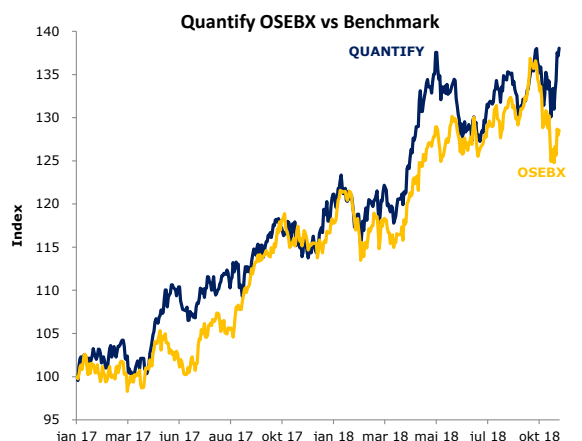


Forum Quantify OSEBX

Week 44 2018

Track-Record



Profit/Loss

	Since Start	3 Mths	Month			Week							
			Aug	Sep	Oct	38	39	40	41	42	43	44	
Quantify													
Index	-	-	133.8	135.4	137.5	133.3	135.4	136.0	131.4	134.3	131.0	138.0	
Change (%pts)	38.0%	5.7 %	2.1%	1.6%	2.1%	1.2%	2.1%	0.6%	-4.6%	2.9%	-3.3%	7.1%	
OSEBX													
Index	-	-	131.1	135.7	128.7	133.6	135.7	134.1	129.2	130.2	124.8	128.6	
Change (%pts)	28.6%	-1.0%	1.5%	4.6%	-7.0%	2.5%	2.1%	-1.6%	-4.9%	1.0%	-5.5%	3.8%	
Alpha (End of Period)													
Total	9.5%	6.7%	2.7%	-0.3%	8.9%	-0.3%	-0.3%	1.9%	2.2%	4.0%	6.2%	9.5%	
Transactions													
Total	163	22	6	5	6	3	0	1	1	3	1	1	

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

Key Investment Metrics	QUANTIFY	OSEBX
Daily Mean Return	0.08 %	0.06 %
Net Return	38.0%	28.6%
Standard Deviation	15.0%	13.6%
Beta	0.78	1
Correlation with benchmark (OSEBX)	97.5%	
Sharpe Ratio Annualized	2.53	2.10
Sortino Ratio Annualized	3.67	3.08
Max Daily Drawdown	-2.9%	-3.4%
Skewness	- 0.23	- 0.17
Kurtosis	0.80	1.24

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

Forum Securities AS

Forum Quantify

Week-44

Statistics