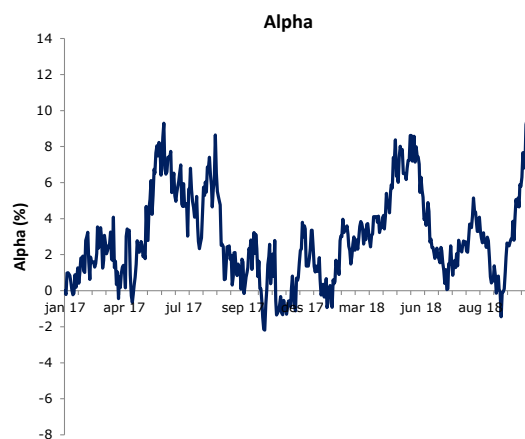
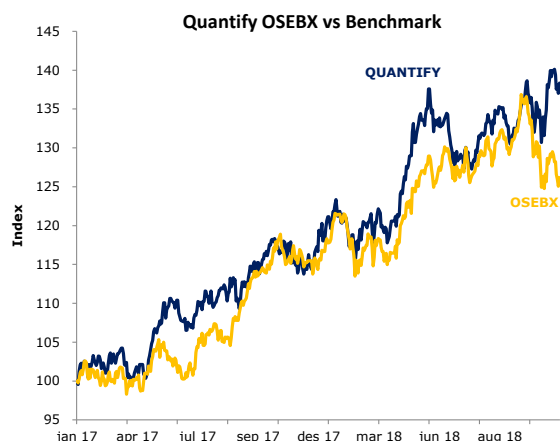


Forum Quantify OSEBX

Week 46 2018

Track-Record



Profit/Loss

	Since Start	3 Mths	Month			Week							
			Aug	Sep	Oct	40	41	42	43	44	45	46	
Quantify													
Index	-	-	133.8	135.8	138.1	136.6	132.0	134.9	131.6	138.7	140.1	138.3	
Change (%pts)	38.3%	6.4 %	2.1%	2.0%	2.3%	0.8%	-4.6%	2.9%	-3.3%	7.1%	1.5%	-1.8%	
OSEBX													
Index	-	-	131.1	135.7	128.7	134.1	129.2	130.2	124.8	128.6	128.2	126.2	
Change (%pts)	26.2%	-1.0%	1.5%	4.6%	-7.0%	-1.6%	-4.9%	1.0%	-5.5%	3.8%	-0.4%	-2.0%	
Alpha (End of Period)													
Total	12.1%	7.3%	2.7%	0.1%	9.5%	2.5%	2.8%	4.7%	6.8%	10.1%	11.9%	12.1%	
Transactions													
Total	167	22	6	5	6	1	1	3	1	1	2	2	

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

Key Investment Metrics	QUANTIFY	OSEBX
Daily Mean Return	0.08 %	0.05 %
Net Return	38.3%	26.2%
Standard Deviation	15.1%	13.6%
Beta	0.78	1
Correlation with benchmark (OSEBX)	97.2%	
Sharpe Ratio Annualized	2.54	1.93
Sortino Ratio Annualized	3.71	2.86
Max Daily Drawdown	-2.9%	-3.4%
Skewness	- 0.23	- 0.17
Kurtosis	0.75	1.19

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

Forum Securities AS

Forum Quantify

Week-46

Statistics