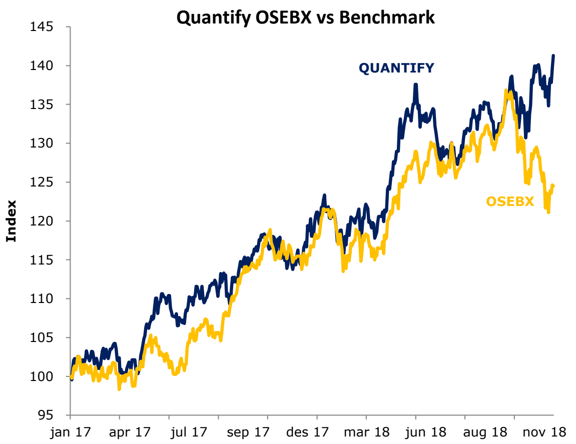
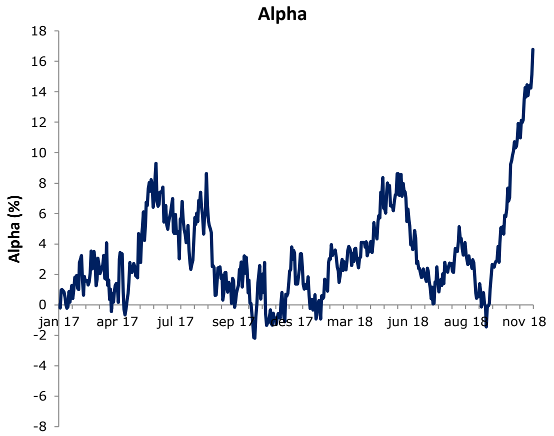
Forum Quantify OSEBX

Week 48 2018

Track-Record





Profit/Loss

	Since Start	3 Mths	Month Aug	Sep	Oct	Week 42	43	44	45	46	47	48
Quantify												
Index	-	-	133.8	135.8	138.1	134.9	131.6	138.7	140.1	138.3	134.8	141.3
Change (%pts)	41.3%	6.4 %	2.1%	2.0%	2.3%	2.9%	-3.3%	7.1%	1.5%	-1.8%	-3.5%	6.5%
OSEBX												
Index	-	-	131.1	135.7	128.7	130.2	124.8	128.6	128.2	126.2	121.1	124.5
Change (%pts)	24.5%	-1.0%	1.5%	4.6%	-7.0%	1.0%	-5.5%	3.8%	-0.4%	-2.0%	-5.1%	3.4%
Alpha (End of Period)												
Total	16.8%	7.3%	2.7%	0.1%	9.5%	4.7%	6.8%	10.1%	11.9%	12.1%	13.8%	16.8%
Transactions												
Total	169	22	6	5	6	3	1	1	2	2	1	1

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	41.3%	24.5%
Standard Deviation	15.4%	14.0%
Beta	0.78	1
Correlation with benchmark (OSEBX)	96.4%	
Sharpe Ratio Annualized	2.68	1.75
Sortino Ratio Annualized	3.85	2.53
Max Daily Drawdown	-2.9%	-3.5%
Skewness	- 0.24	- 0.23
Kurtosis	0.77	1.38

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