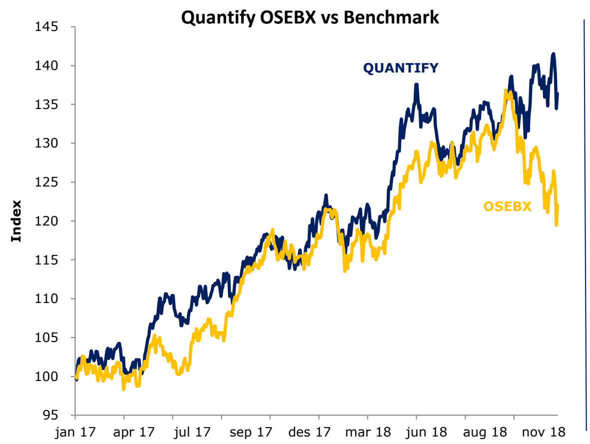
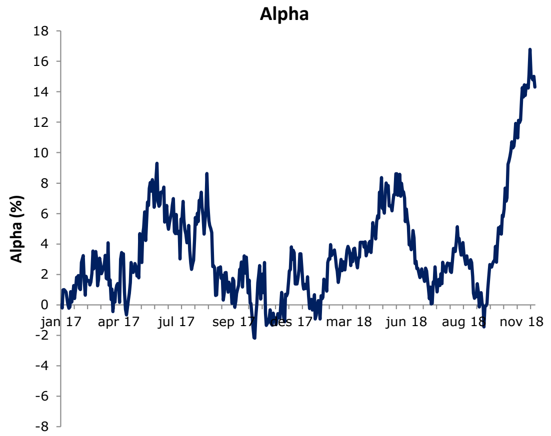
Forum Quantify OSEBX

Week 49 2018

Track-Record





Profit/Loss

	Since Start	3 Mths	Month Sep	Oct	Nov	Week 43	44	45	46	47	48	49
Quantify												
Index	-	-	135.8	138.1	141.3	131.6	138.7	140.1	138.3	134.8	141.3	136.4
Change (%pts)	36.4%	7.5 %	2.0%	2.3%	3.2%	-3.3%	7.1%	1.5%	-1.8%	-3.5%	6.5%	-4.9%
OSEBX												
Index	-	-	135.7	128.7	124.5	124.8	128.6	128.2	126.2	121.1	124.5	122.1
Change (%pts)	22.1%	-6.6%	4.6%	-7.0%	-4.1%	-5.5%	3.8%	-0.4%	-2.0%	-5.1%	3.4%	-2.4%
Alpha (End of Period)												
Total	14.3%	14.1%	0.1%	9.5%	16.8%	6.8%	10.1%	11.9%	12.1%	13.8%	16.8%	14.3%
Transactions												
Total	170	17	5	6	7	1	1	2	2	1	1	1

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

Key Investment Metrics

	QUANTIFY	OSEBX
Daily Mean Return	0.07 %	0.04 %
Net Return	36.4%	22.1%
Standard Deviation	15.8%	14.5%
Beta	0.79	1
Correlation with benchmark (OSEBX)	96.0%	
Sharpe Ratio Annualized	2.30	1.52
Sortino Ratio Annualized	3.19	2.09
Max Daily Drawdown	-4.4%	-4.7%
Skewness	- 0.38	- 0.41
Kurtosis	1.28	2.30

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