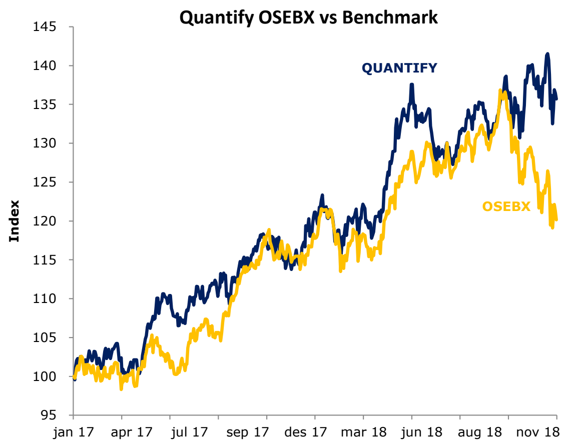
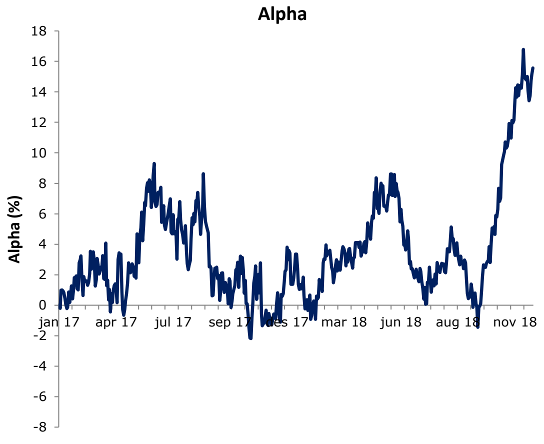
Forum Quantify OSEBX

Week 50 2018

Track-Record





Profit/Loss

	Since Start	3 Mths	Month Sep	Oct	Nov	Week 44	45	46	47	48	49	50
Quantify												
Index	-	-	135.8	138.1	141.3	138.7	140.1	138.3	134.8	141.3	136.2	135.7
Change (%pts)	35.7%	7.5 %	2.0%	2.3%	3.2%	7.1%	1.5%	-1.8%	-3.5%	6.5%	-5.1%	-0.4%
OSEBX												
Index	-	-	135.7	128.7	124.5	128.6	128.2	126.2	121.1	124.5	122.1	120.1
Change (%pts)	20.1%	-6.6%	4.6%	-7.0%	-4.1%	3.8%	-0.4%	-2.0%	-5.1%	3.4%	-2.4%	-1.9%
Alpha (End of Period)												
Total	15.6%	14.1%	0.1%	9.5%	16.8%	10.1%	11.9%	12.1%	13.8%	16.8%	14.1%	15.6%
Transactions												
Total	171	17	5	6	7	1	2	2	1	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	**35.7%**	**20.1%**
Standard Deviation	**16.1%**	**14.7%**
Beta	**0.79**	**1**
Correlation with benchmark (OSEBX)	**95.6%**	
Sharpe Ratio Annualized	**2.22**	**1.37**
Sortino Ratio Annualized	**3.04**	**1.87**
Max Daily Drawdown	**-4.4%**	**-4.7%**
Skewness	**- 0.41**	**- 0.44**
Kurtosis	**1.38**	**2.22**

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