

# Neoclassical Technical Analysis

A Rational Approach to Low Risk Profitable Investments

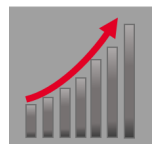
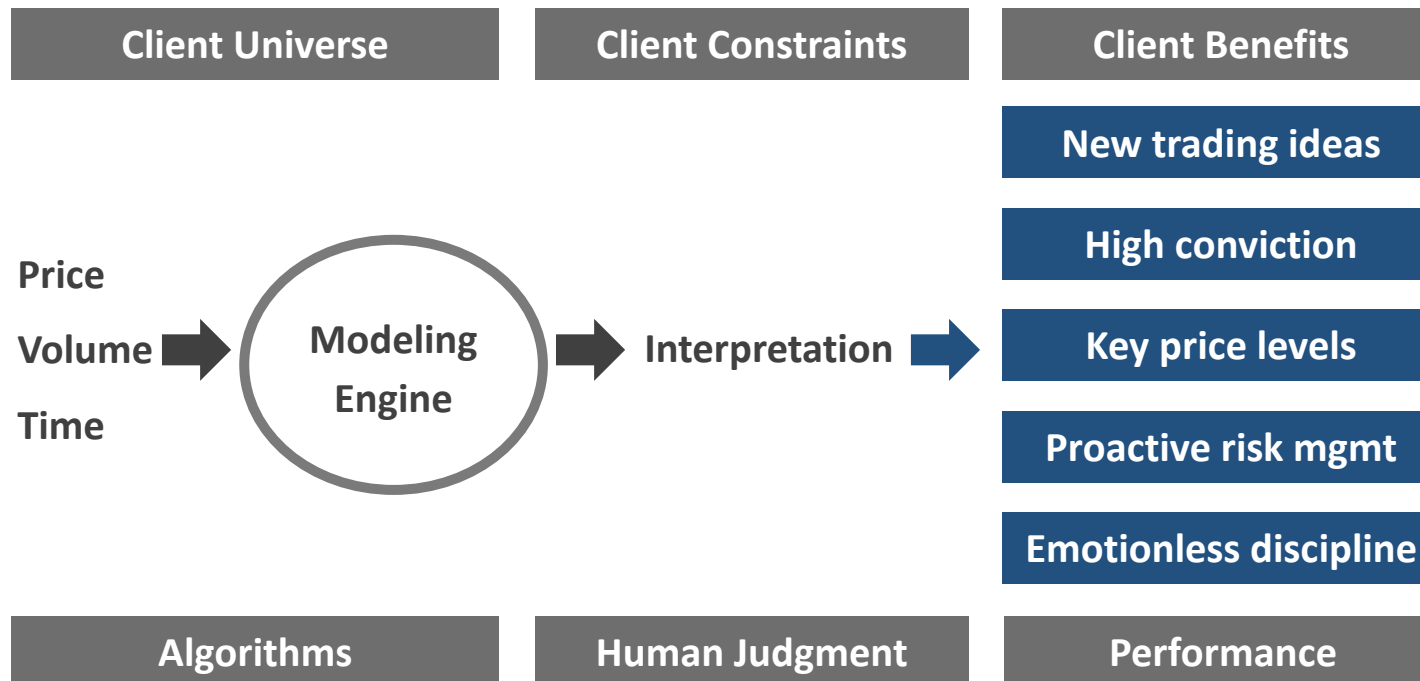


## Performance Review Swiss Equities

- Long Short versus SPI Price Return
- Long Only versus SPI Price Return
- Short Only versus Short SMIM

[www.neo-ta.com](http://www.neo-ta.com), July 29, 2024

# We take model outputs, interpret them and deliver outstanding results



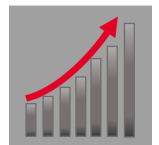
# Portfolio construction

## Objective

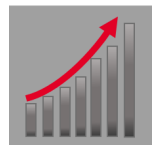
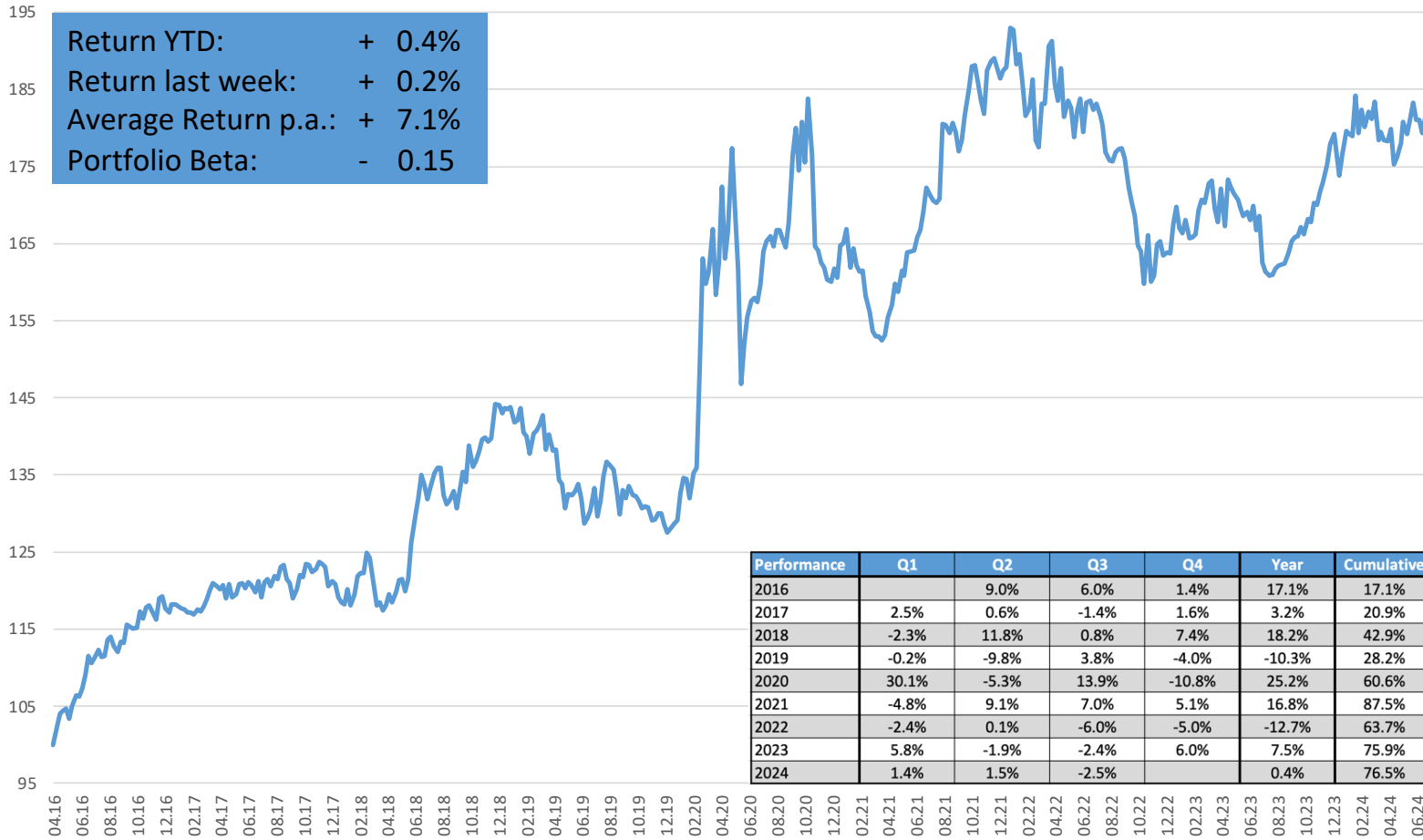
- Maximize market neutral absolute returns of 100% long and 100% short (**no market timing!**)

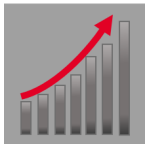
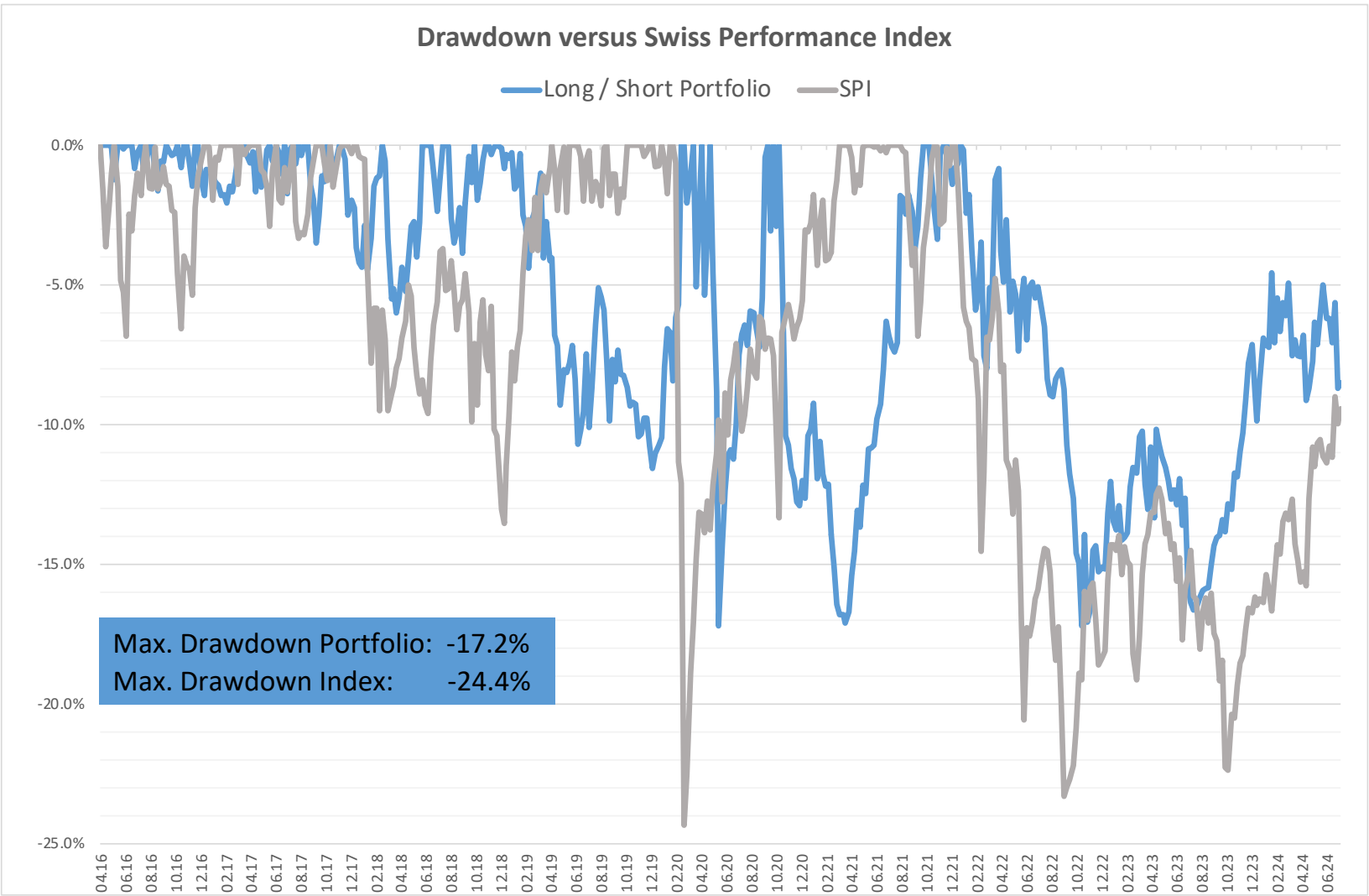
## Portfolio Construction

- Pick 10 – 15 stocks long, equal weight them
- Pick 10 – 15 stocks short, equal weight them
- Adjust and rebalance to equal weight each Monday at opening
- Measure the weekly performance by using GIPS methodology



### Neo TA Market Neutral Swiss Long / Short Portfolio

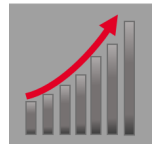
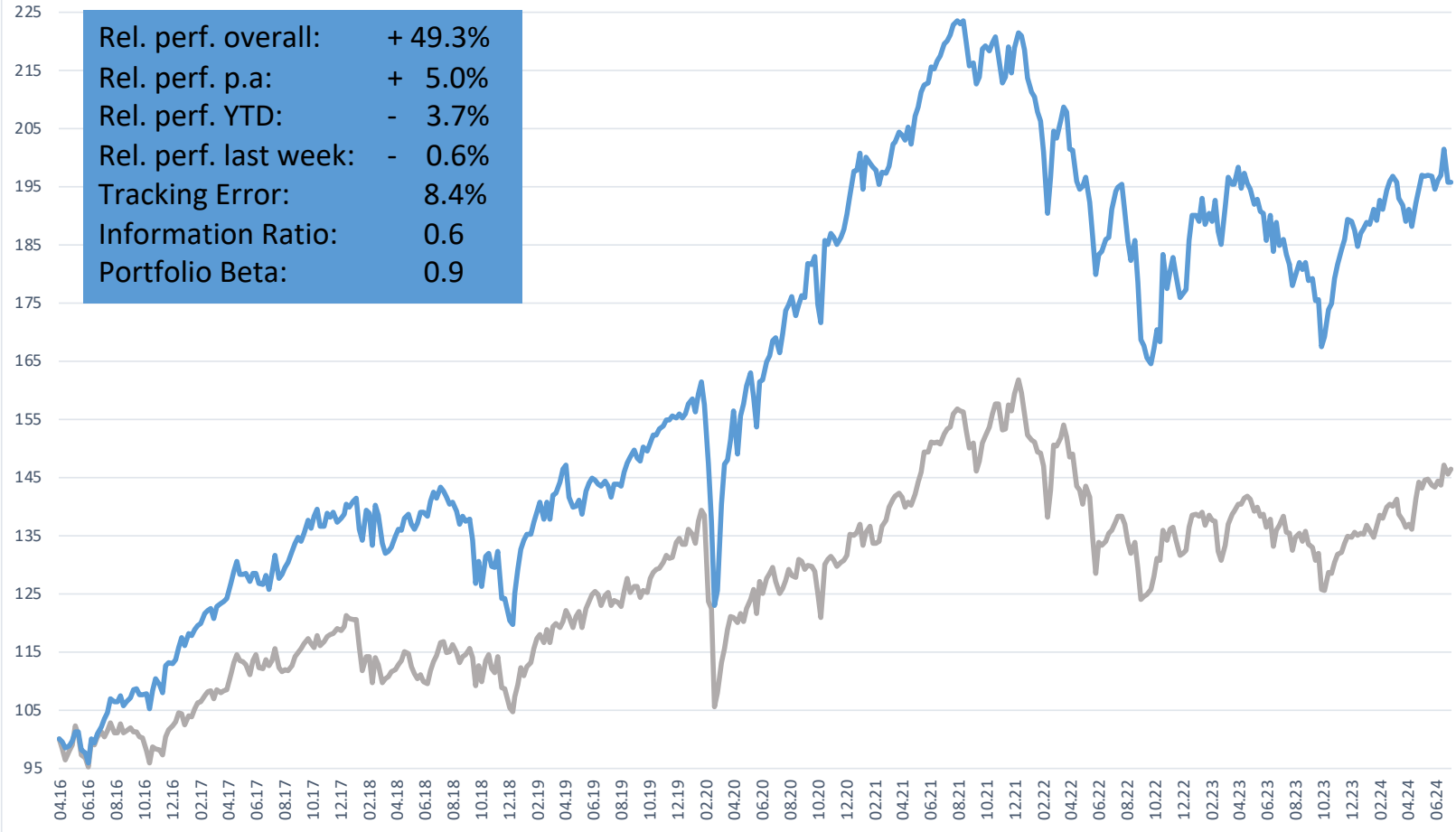




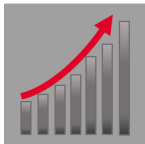
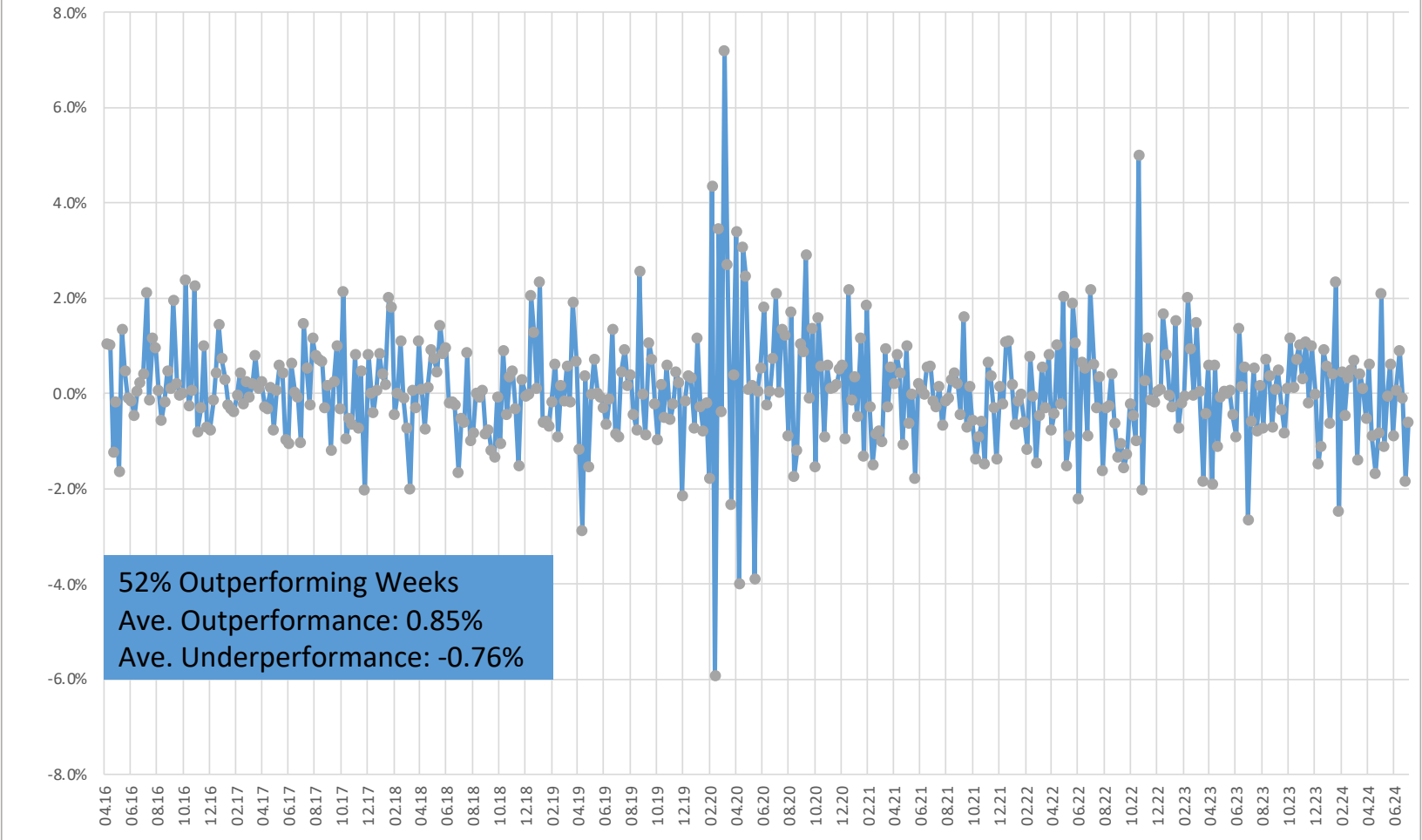
### Neo TA Swiss Long Only Portfolio

— SPI Price Return    — Neoclassical Long Only Portfolio

Rel. perf. overall:	+ 49.3%
Rel. perf. p.a:	+ 5.0%
Rel. perf. YTD:	- 3.7%
Rel. perf. last week:	- 0.6%
Tracking Error:	8.4%
Information Ratio:	0.6
Portfolio Beta:	0.9



### Long Only Weekly Relative Returns vs. SPI



### Neo TA Swiss Short Only Portfolio

— Short SMIM    — Neoclassical Short Only Portfolio

