

Neoclassical Technical Analysis

A Rational Approach to Low Risk Profitable Investments

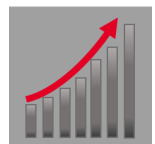
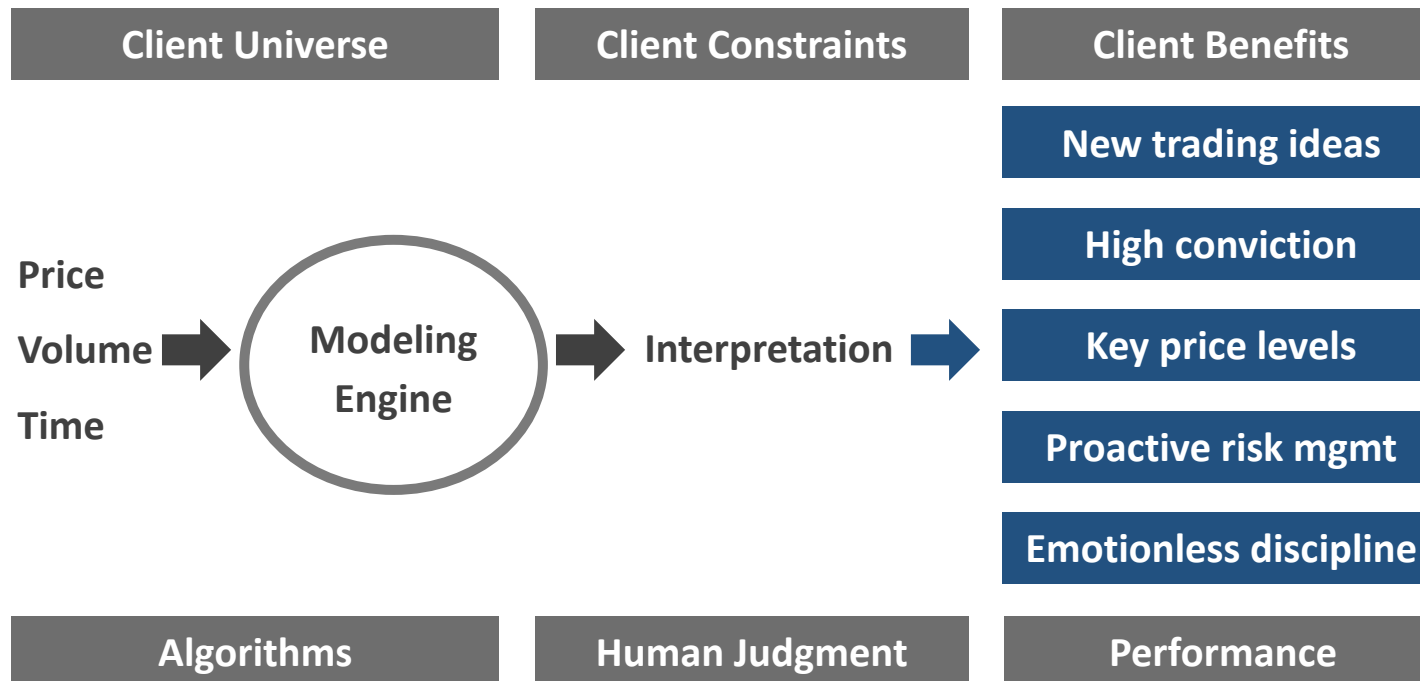


Performance Review Swiss Equities

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

www.neo-ta.com, April 13, 2026

We take model outputs, interpret them and deliver outstanding results



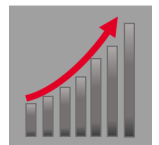
Portfolio construction

Objective

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

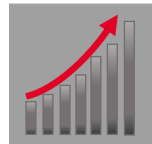
Portfolio Construction

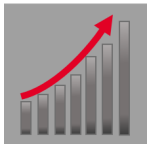
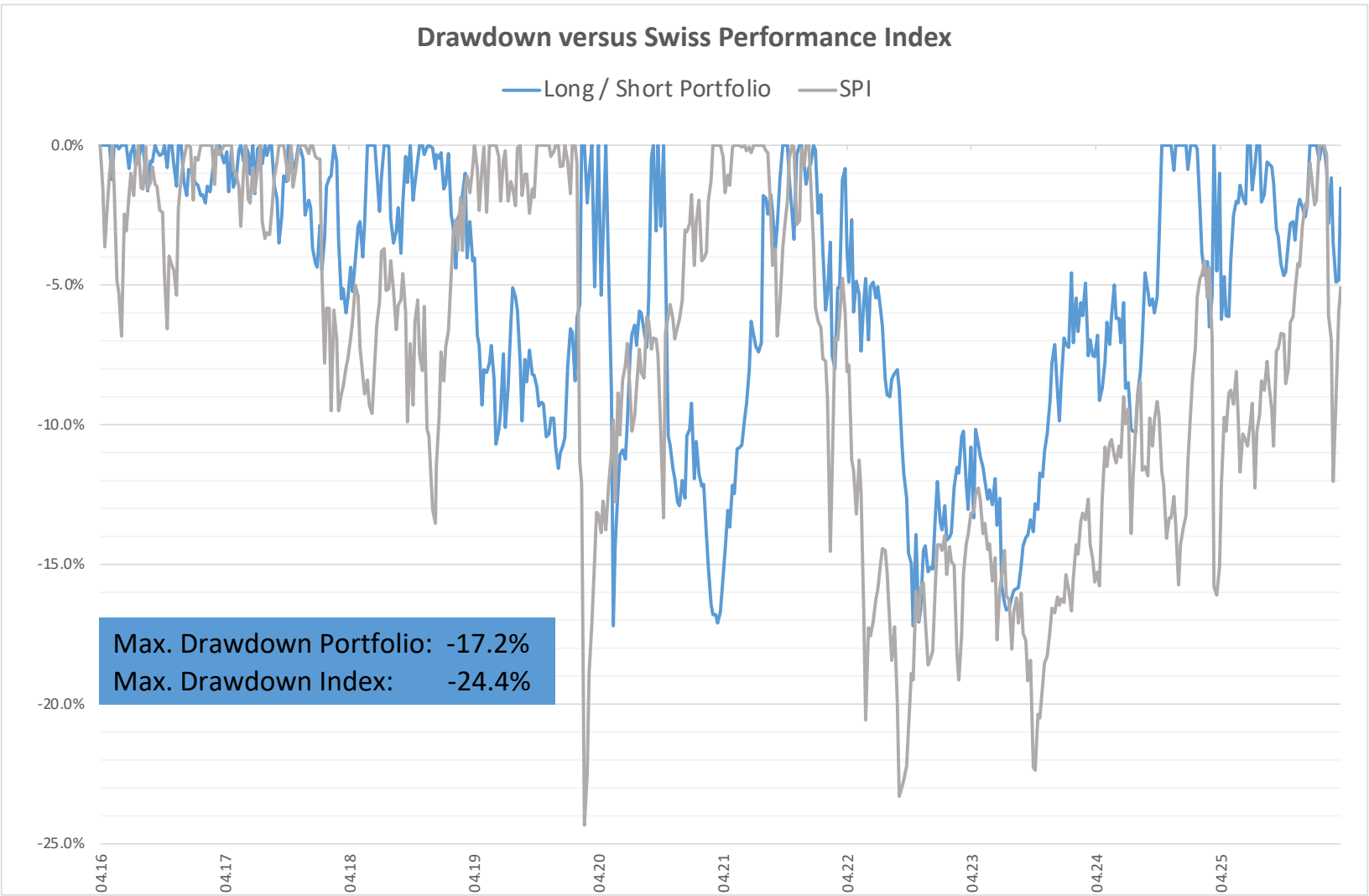
- Pick 10 – 15 stocks long, equal weight them
- Pick 10 – 15 stocks short, equal weight them
- Adjust and rebalance to equal weight each Monday at opening
- Measure the weekly performance by using GIPS methodology

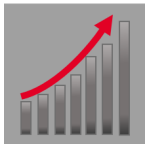
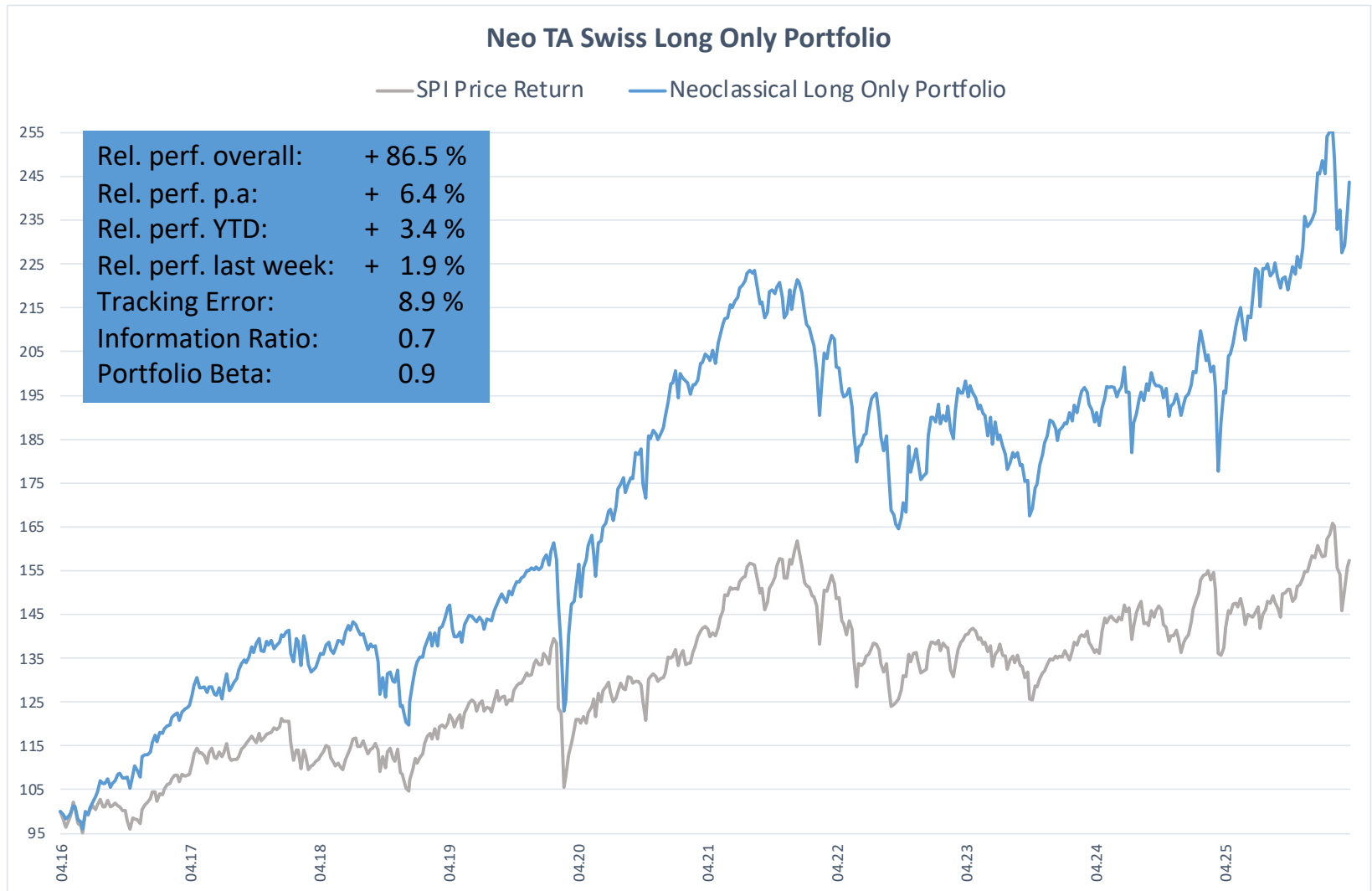


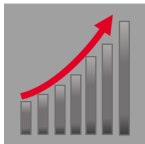
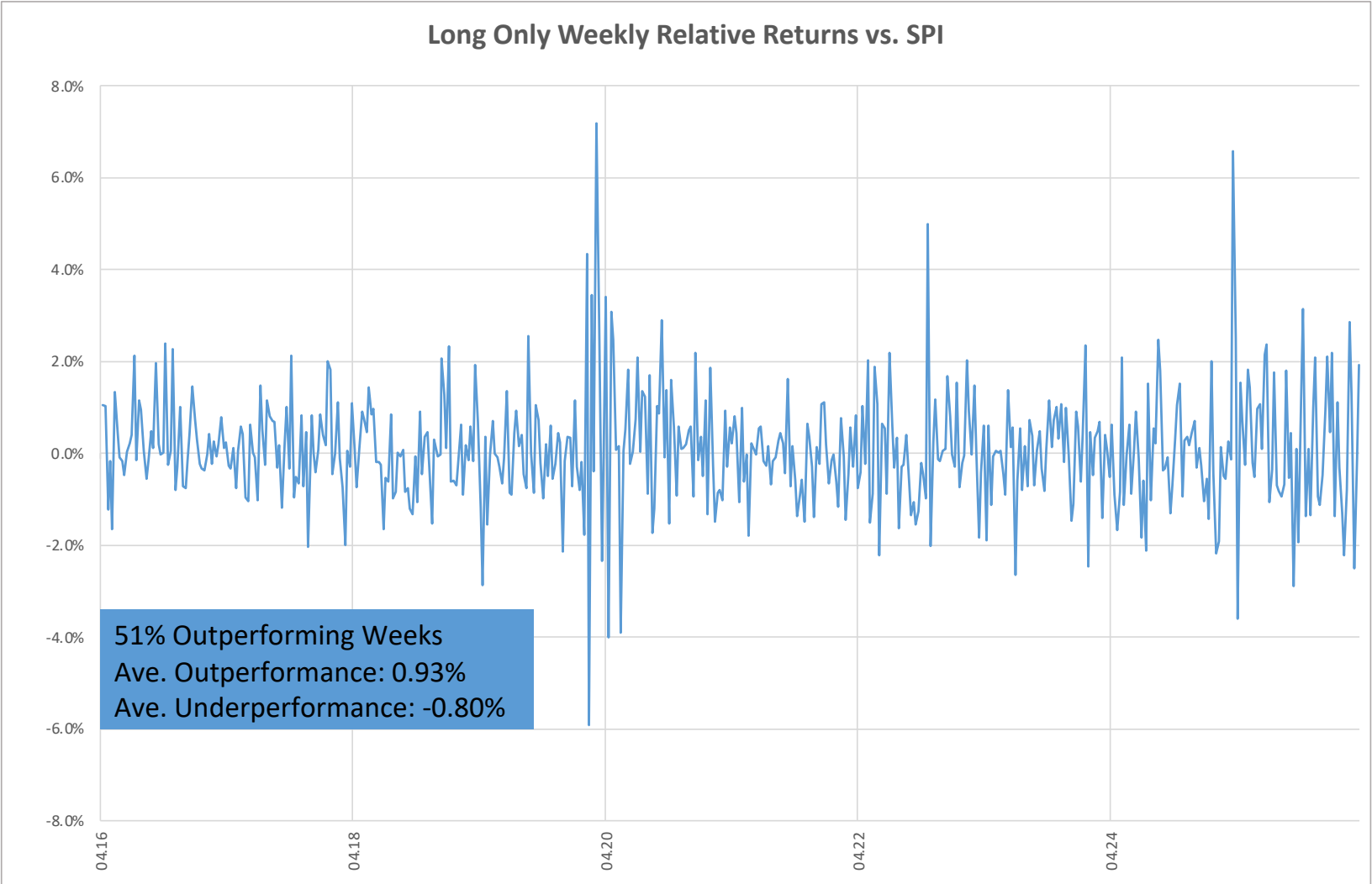
Neo TA Market Neutral Swiss Long / Short Portfolio

Return YTD: + 8.2%
 Return last week: + 3.4%
 Average Return p.a.: + 9.6%
 Portfolio Beta: - 0.17









Neo TA Swiss Short Only Portfolio

— Short SMIM — Neoclassical Short Only Portfolio

