

NEOS FX

DECODE THE CHAOS.

OVERVIEW

DESCRIPTION: NeosFX is a systematic medium-term FX strategy that combines directional signal generation, smart risk management, and causal dynamic sizing to produce a liquid multi pair liquid portfolio with stable performance.

METHOD: Weighted aggregation of regime-aware features into a composite directional score, classified across three conviction layers for systematic trade selection.

Performance presented in document uses minimal risk and no leverage. The data is daily

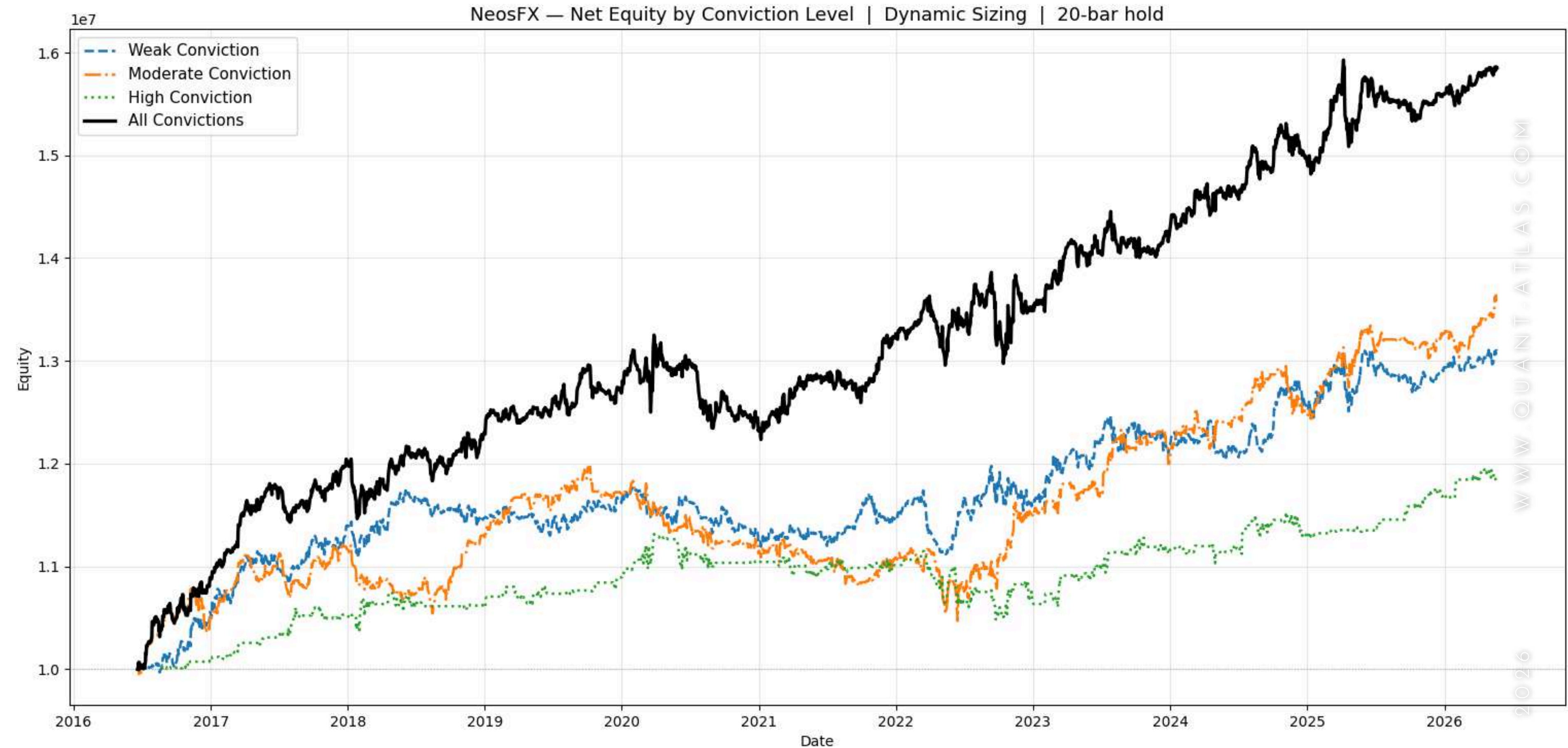


FLASH PERFORMANCE

Strategy	Variation Type	Portfolio	Net Return	Annual Average Return	Sharpe	Sortino	Calmar	Maximum Drawdown	Hit Ratio	Profit Factor
NeosFX Dynamic Reference Configuration	strategy	all_convictions	58.29%	4.78%	0.90	1.25	0.62	-7.69%	65.93%	1.39
NeosFX Fixed Reference Configuration	strategy	all_convictions	56.44%	4.63%	0.98	1.37	0.61	-7.58%	64.86%	1.41
Benchmark Long All Markets	benchmark	global_all_markets	5.45%	0.60%	0.23	0.31	0.08	-7.33%	50.00%	2.21
Benchmark Short All Markets	benchmark	global_all_markets	-5.45%	-0.56%	-0.21	-0.35	-0.06	-10.08%	50.00%	0.45

Number of trades is ~1,000 based on daily data since 2015.

NET EQUITY CURVES - NEOSFX IN BLACK II



METHODOLOGY

The model computes a broad set of technical and regime-aware features from OHLC price data. These features capture momentum shifts, exhaustion patterns, trend transitions, normalized price location, correlation considerations, volatility band behavior, timing structures, and reversal conditions.

Each feature block produces a directional contribution, which is then combined through a weighted scoring framework.





Detailed trade log and performance information is available in the accompanying **spreadsheet document**, available upon request.

CONTACT US

You may reach us through the following means for any type of questions you have.

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