VISION FX

BY QUANT ATLAS

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VISIONFX (SHORT-TERM) IN A NUTSHELL

VISIONFX is a systematic short term FX signal dataset designed to quantify directional market pressure across major currency pairs using structured price behavior, regime context, and conviction logic.

Each signal is expressed through a directional view, long or short, supported by signal time, entry reference, invalidation logic, expected holding period, conviction score, and performance tracking fields.

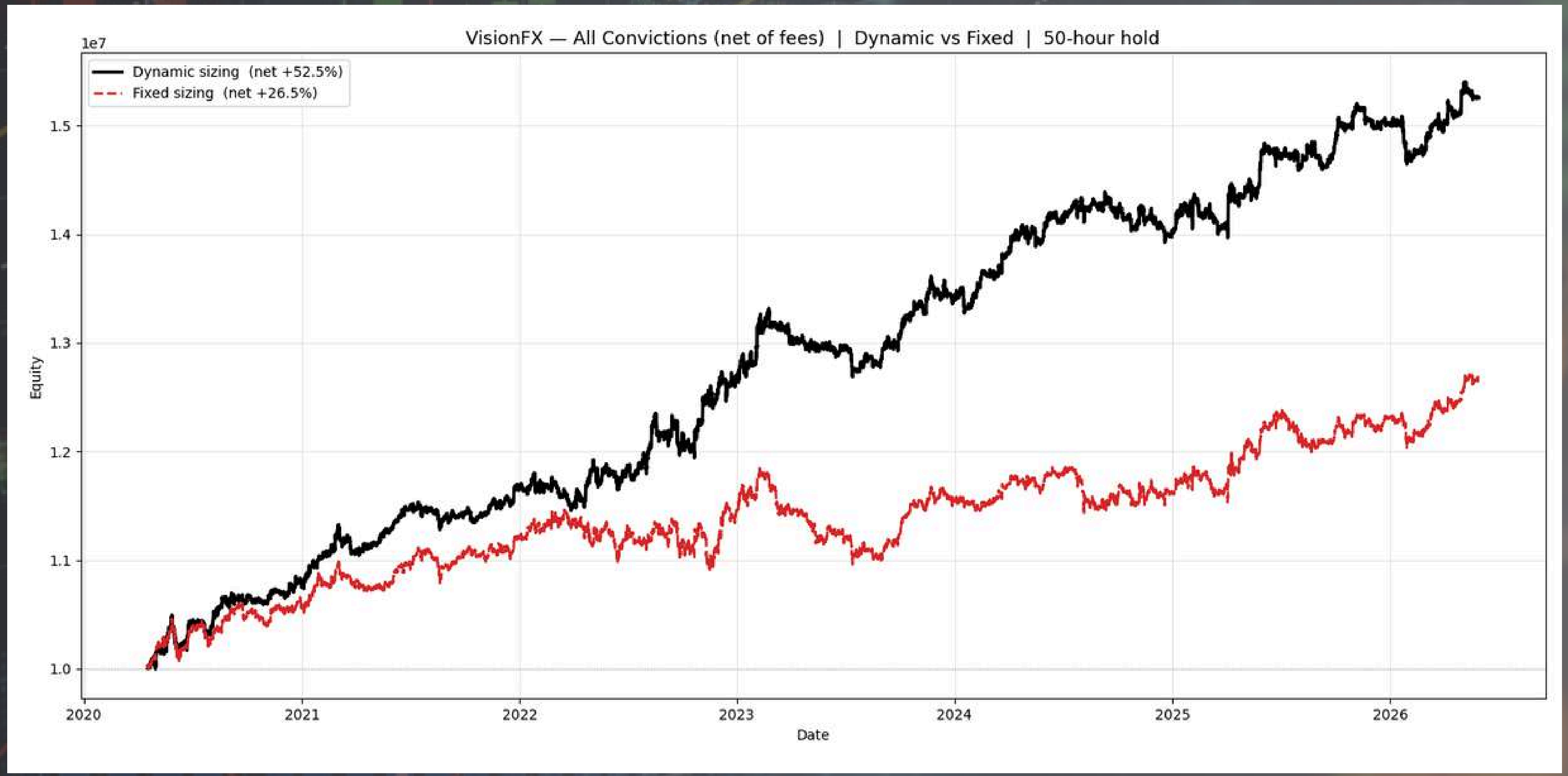
The delivery of **VISIONFX** is a regular stream of short term FX signals on selected major currency pairs. Signals are designed for shorter horizon workflows, typically evaluated from daily model runs, with exits driven by the end of the holding window, invalidation, or stop logic.

VISIONFX IN DETAIL

Performance	Value
Net return	50.81%
Sharpe	1.45
Sortino	1.94
Max drawdown	-4.76%
Trades	~4,200
Average holding period	~50 hours

Element	Status
Performance and samples document	✅
Detailed trade logs	✅
Detailed stress-testing evaluation*	✅
Test period	6 years (~150,000 data)
Live since	Jan-2026

A SHORT HORIZON FX SIGNAL DATASET DESIGNED TO IDENTIFY DIRECTIONAL OPPORTUNITIES ACROSS MAJOR CURRENCY PAIRS.



*STRESS-TESTING INVOLVES COST, HOLDING PERIOD, DELAYED ENTRIES, AND THRESHOLD ANALYSIS.

VISIONFX (LONG-TERM) IN A NUTSHELL

NEOSFX is a systematic multi week FX signal dataset designed to quantify directional market pressure across major currency pairs using structured price behavior, regime context, and conviction logic.

Each signal is expressed through a directional view, long or short, supported by signal time, entry reference, invalidation logic, expected holding period, conviction score, and performance tracking fields.

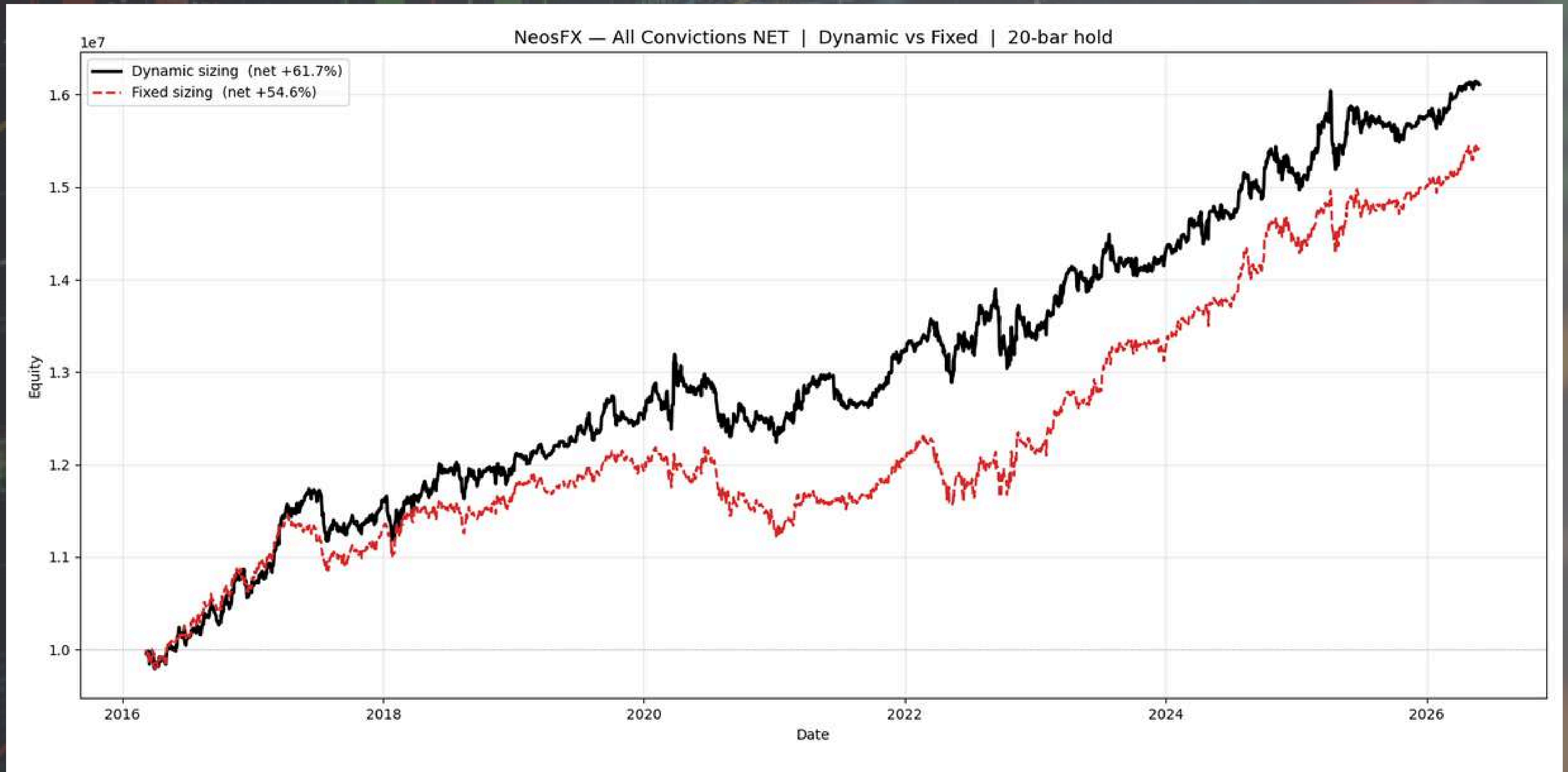
The delivery of **NEOSFX** is a regular stream of multi week FX signals on selected major currency pairs. Signals are designed for longer horizon workflows, typically evaluated over a 20 trading day holding window, with exits driven by the end of the holding window, invalidation, or stop logic.

NEOSFX IN DETAIL

Performance	Value
Net return	63.09%
Sharpe	0.91
Sortino	1.26
Max drawdown	-7.22%
Trades	~730
Average holding period	~13 days

Element	Status
Performance and samples document	✅
Detailed trade logs	✅
Detailed stress-testing evaluation*	✅
Test period	11 years (~17,000 data)
Live since	Jan-2026

A MEDIUM HORIZON FX SIGNAL DATASET DESIGNED TO IDENTIFY DIRECTIONAL OPPORTUNITIES ACROSS MAJOR CURRENCY PAIRS.



*STRESS-TESTING INVOLVES COST, HOLDING PERIOD, DELAYED ENTRIES, AND THRESHOLD ANALYSIS.

USE CASES

- **Multi week directional feature:** The signals are added to the firm's feature library as medium horizon FX indicators designed for multi day to multi week research and allocation workflows.

- **Positioning and allocation overlay:** Existing FX views are checked against the model's direction, horizon, confidence, and invalidation state before increasing, reducing, or holding exposure.

- **Portfolio construction support:** The signals can be used to rank currency pair opportunities, identify preferred directional exposure, and separate higher conviction macro FX setups from weaker signals.

- **Regime and holding period analysis:** Strategy performance is evaluated across the model's defined directional states to determine whether internal models perform better when aligned with the broader multi week signal.

PERFORMANCE EVALUATION

- Refer to the **Performance** sample document for the evaluation process.
- For this type of dataset, key evaluation metrics are net return, hit ratio by horizon, Sharpe ratio, Calmar ratio, Sortino ratio, maximum drawdown, profit factor, etc.
- Stress testing is available in the document. Key stress tests include changing the entry type, holding periods, delaying the entry, etc.
- A data dictionary is provided in the **Performance** sample document.

CONTACT

Any questions? feedback? request?

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