



NEOTIC

Performance deck

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Live portfolios

from third party "brokers"

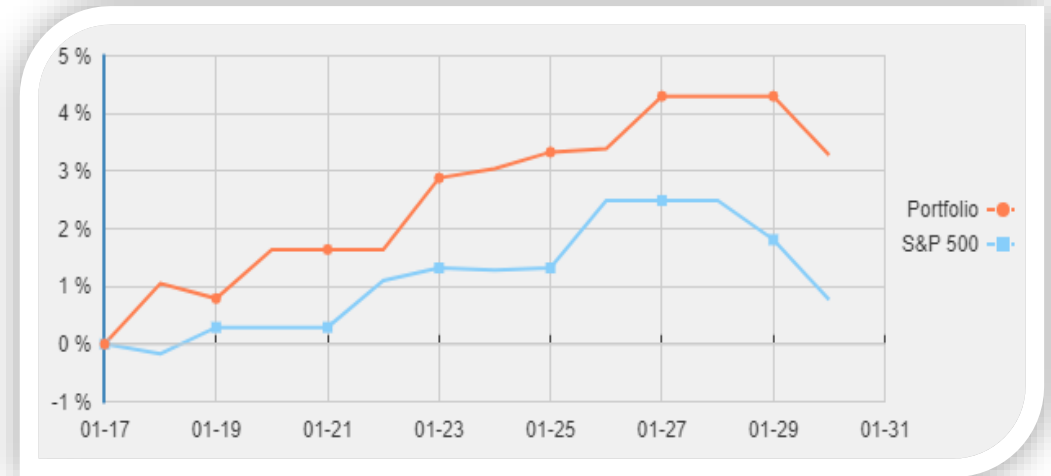


Account Value (USD) \$110,603.27 **Buying Power** \$70,399.77 **Cash** \$65,284.27 **Annual Return** 22.67 %

STOCK PORTFOLIO

SYMBOL	DESCRIPTION	QTY	PURCHASE PRICE	CURRENT PRICE	TOTAL VALUE	TODAY'S CHANGE	TOTAL GAIN/LOSS
SPY	SPDR S&P 500 ETF TRUST	200	\$259.85	\$282.69	\$56,538.00	\$0.00(0.00 %)	\$4,567.70(8.79 %)
AMD	ADVANCED MICRO DEVICES, INC.	500	\$11.30	\$12.65	\$6,325.00	\$0.00(0.00 %)	\$675.00(11.95 %)
Total					\$62,863.00	\$0.00(0.00 %)	\$5,242.70 (9.10 %)

10.6% returns in 4 months



Beating the market by 2% in 10 days

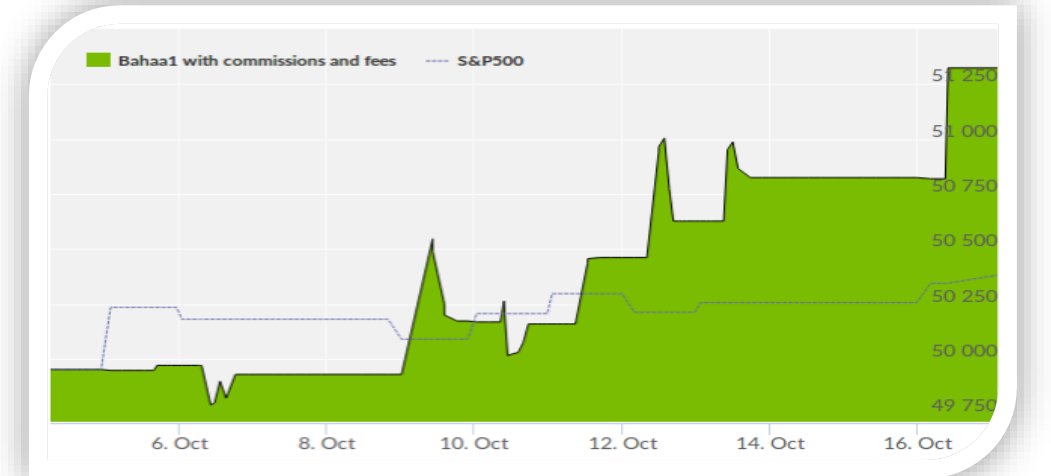
STOCK PORTFOLIO

SYMBOL	DESCRIPTION	QTY	PURCHASE PRICE	CURRENT PRICE	TOTAL VALUE	TODAY'S CHANGE	TOTAL GAIN/LOSS
TSRO	TESARO, INC.	352	\$64.67	\$72.93	\$25,671.36	\$0.00(0.00 %)	\$2,907.52(12.77 %)
Total					\$25,671.36	\$0.00(0.00 %)	\$2,907.52 (12.77 %)

SHORTED STOCK PORTFOLIO

SYMBOL	DESCRIPTION	QTY	PURCHASE PRICE	CURRENT PRICE	TOTAL VALUE	TODAY'S CHANGE	TOTAL GAIN/LOSS
BTT	BLACKROCK MUNICIPAL 2030 TARGET TERM TRUST OF BENEFICIAL INTEREST	1022	\$22.01	\$22.07	\$22,555.54	\$0.00(0.00 %)	-\$61.32(-0.27 %)
Total					\$22,555.54	\$0.00(0.00 %)	-\$61.32 (-0.27 %)

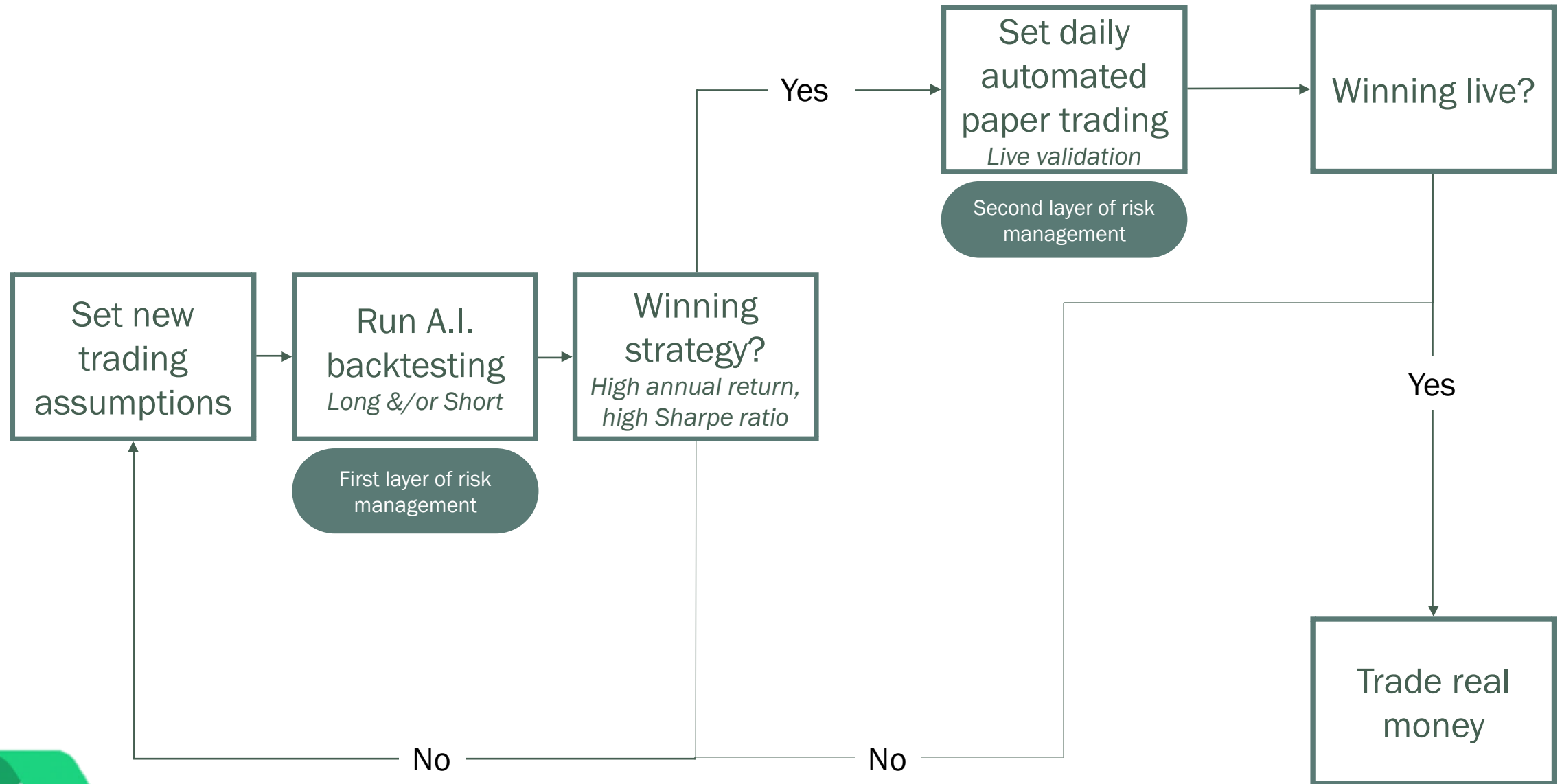
Long position hedging short selling



Beating the market in 2 weeks automated trading (screenshot from Collective2)



User experience



Stress tests

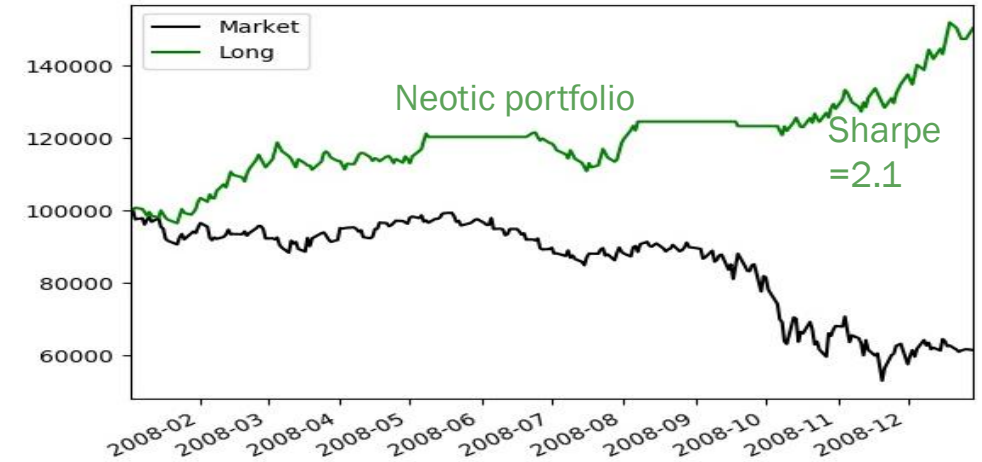


Neotic Long portfolios during the 2008 market crash

- *Learning period from Jan 2005 to Dec 2007*
- *Testing period from Jan 2008 to Dec 2008*

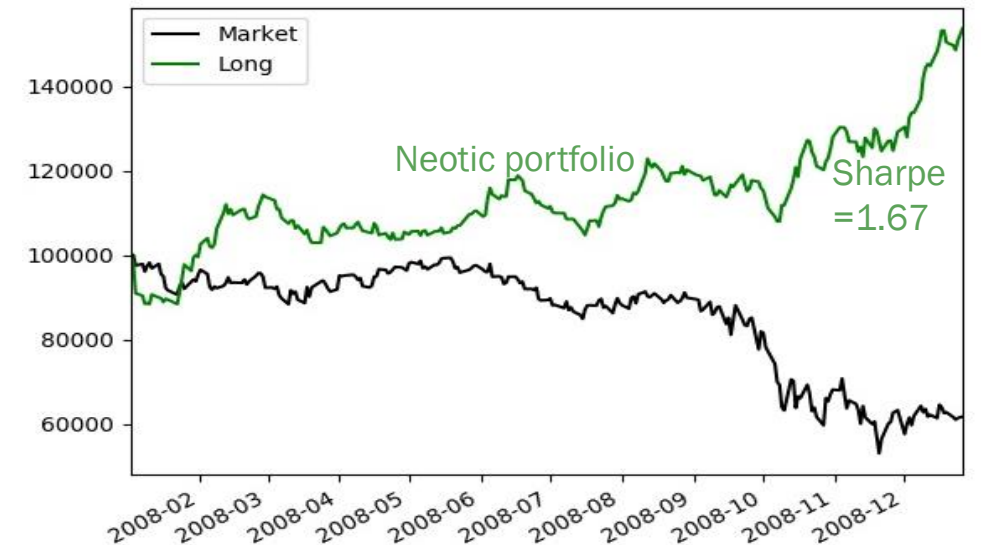
➤ First trading strategy details:

- Capital: 100K \$
- Trading fees: 10 \$
- Stop loss: -2%
- Target gain: 4%
- Holding period: **2 days**
- Volume x Price: **50M \$**
- Daily traded stocks: **from 1 to 3**



➤ Second trading strategy details:

- Capital: 100K \$
- Trading fees: 10 \$
- Stop loss: -2%
- Target gain: 4%
- Holding period: **3 days**
- Volume x Price: **1M \$**
- Daily traded stocks: **from 2 to 5**



*S&P500 adjusted for easier comparison

Stress tests

Neotic Short-selling portfolios beat an up market

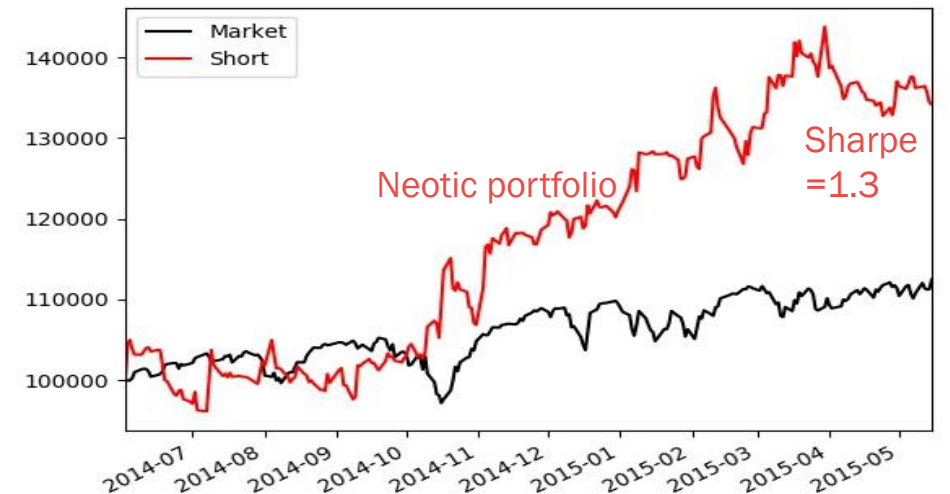
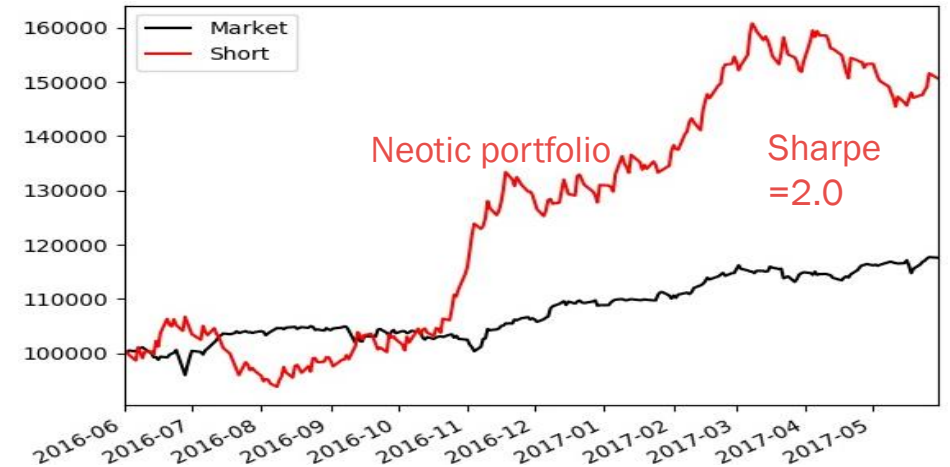
- *Learning period from Jun 2014 to Jun 2016*
- *Testing period from Jun 2016 to Jun 2017*

➤ First trading strategy details:

- Capital: 100K \$
- Trading fees: 10 \$
- Stop loss: -2%
- Target gain: 5%
- Holding period: **2 days**
- Volume x Price: 5M \$
- Daily traded stocks: from 1 to 3

➤ Second trading strategy details:

- Capital: 100K \$
- Trading fees: 10 \$
- Stop loss: -2%
- Target gain: 5%
- Holding period: **10 days**
- Volume x Price: 5M \$
- Daily traded stocks: from 1 to 3



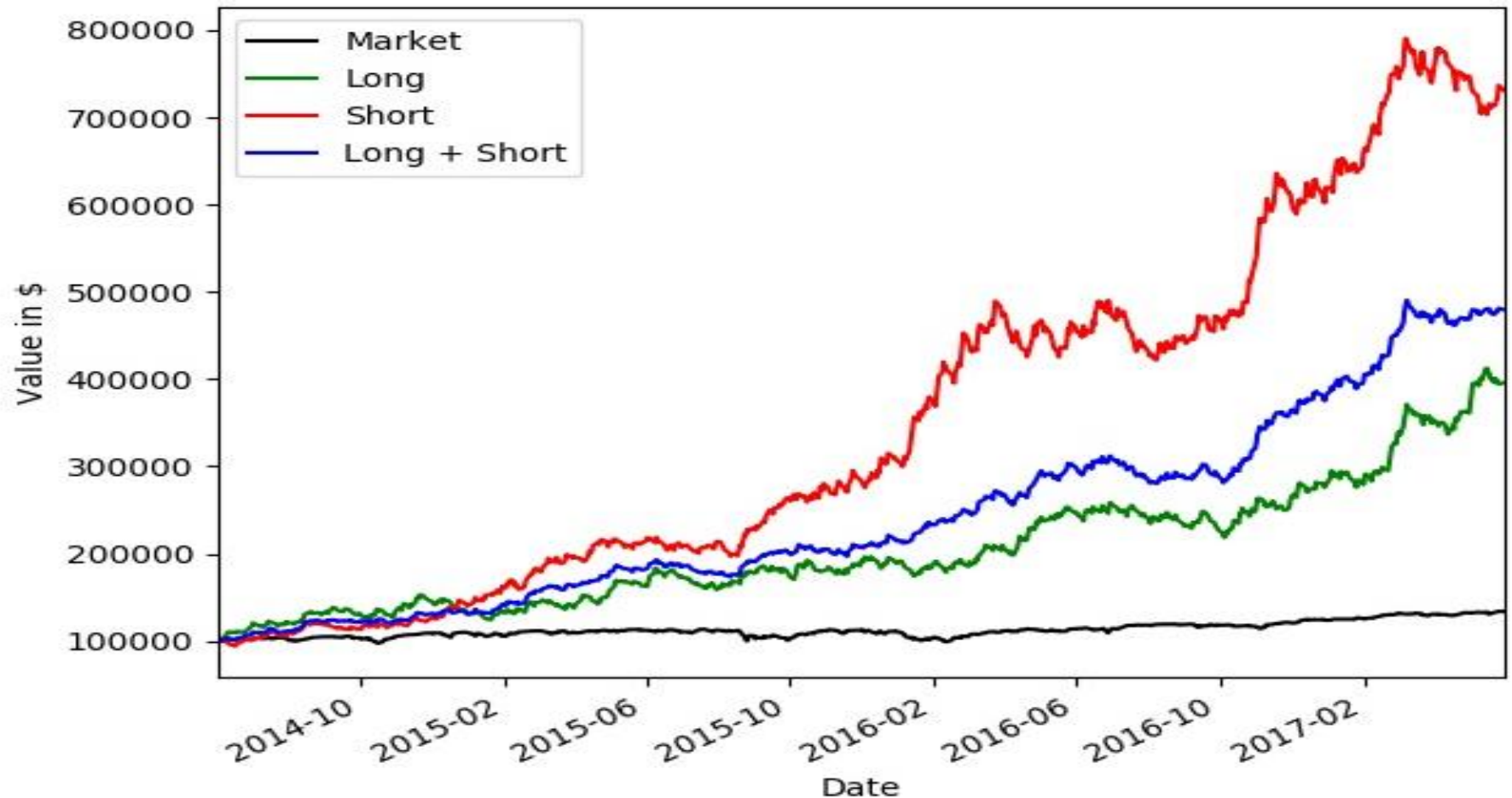
Systematic testing



- ✓ Any 4 weeks in the following portfolio has positive returns
- ✓ Any 6 weeks in the following portfolio has positive Sharpe ratio
- ✓ Any 13 weeks in the following portfolio beats the market

Trading specifications

- Capital: 100K \$
- Trading fees: 10\$
- Stop loss: -2%
- Target gain: 5%
- Holding period: 2 days
- Volume x Price: 5M \$
- Daily traded stocks: from 1 to 3
- Backtested from Jun 2014 to Jun 2017



Systematic testing

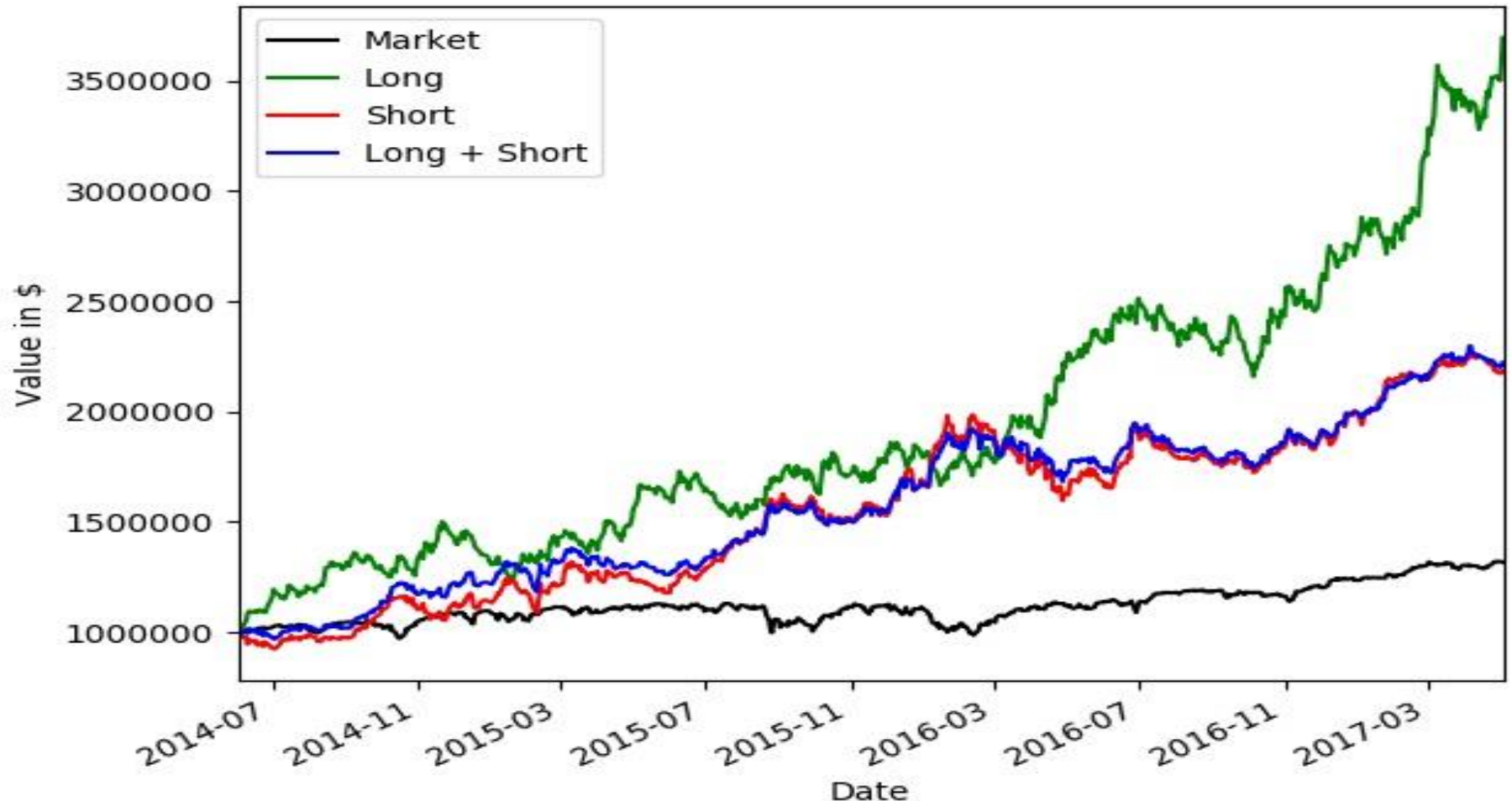


- ✓ Any 10 weeks in the following portfolio has positive returns
- ✓ Any 11 weeks in the following portfolio has positive Sharpe ratio
- ✓ Any 20 weeks in the following portfolio beats the market

Trading specifications:

L - Long and S -Short

- Capital: 1M \$
- Trading fees: 10\$
- Stop loss: -2% (L) -7% (S)
- Target gain: 5% (L) 14% (S)
- Holding period: 2 days (L)
20 days (S)
- Volume x Price: 5M \$
- Daily traded stocks: from 1
to 3
- Backtested from Jun 2014
to Jun 2017





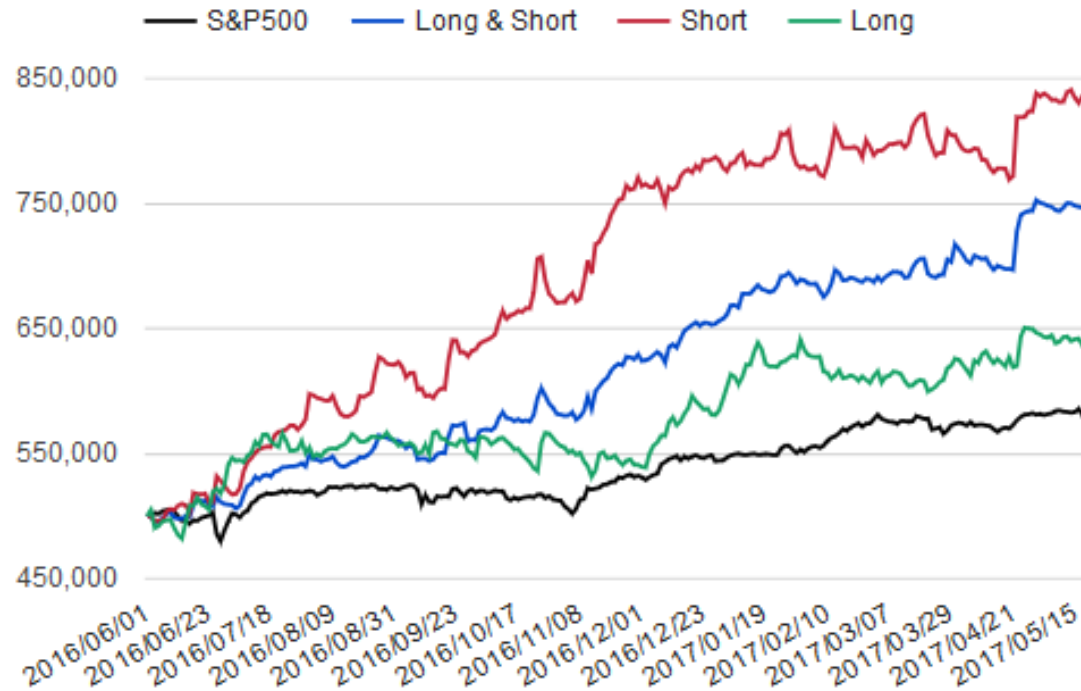
Long & Short is better than Long or Short alone

Long:

Stop Loss = -3 %
Target Gain = 7 %
Holding Period = 6 days
Jensen's alpha = 20.6

Sharpe Ratio = 1.4

Click [here](#) to check live



Short:

Stop Loss = -4 %
Target Gain = +8 %
Holding Period = 3 days
Jensen's alpha = 58.6

Sharpe Ratio = 2.8

Click [here](#) to check live

Strategy : Long & Short

Sharpe Ratio = 3.0

Click [here](#) to check live





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