

Agathos Analytics

Weekly Metric Trails

Switzerland

29.09.23

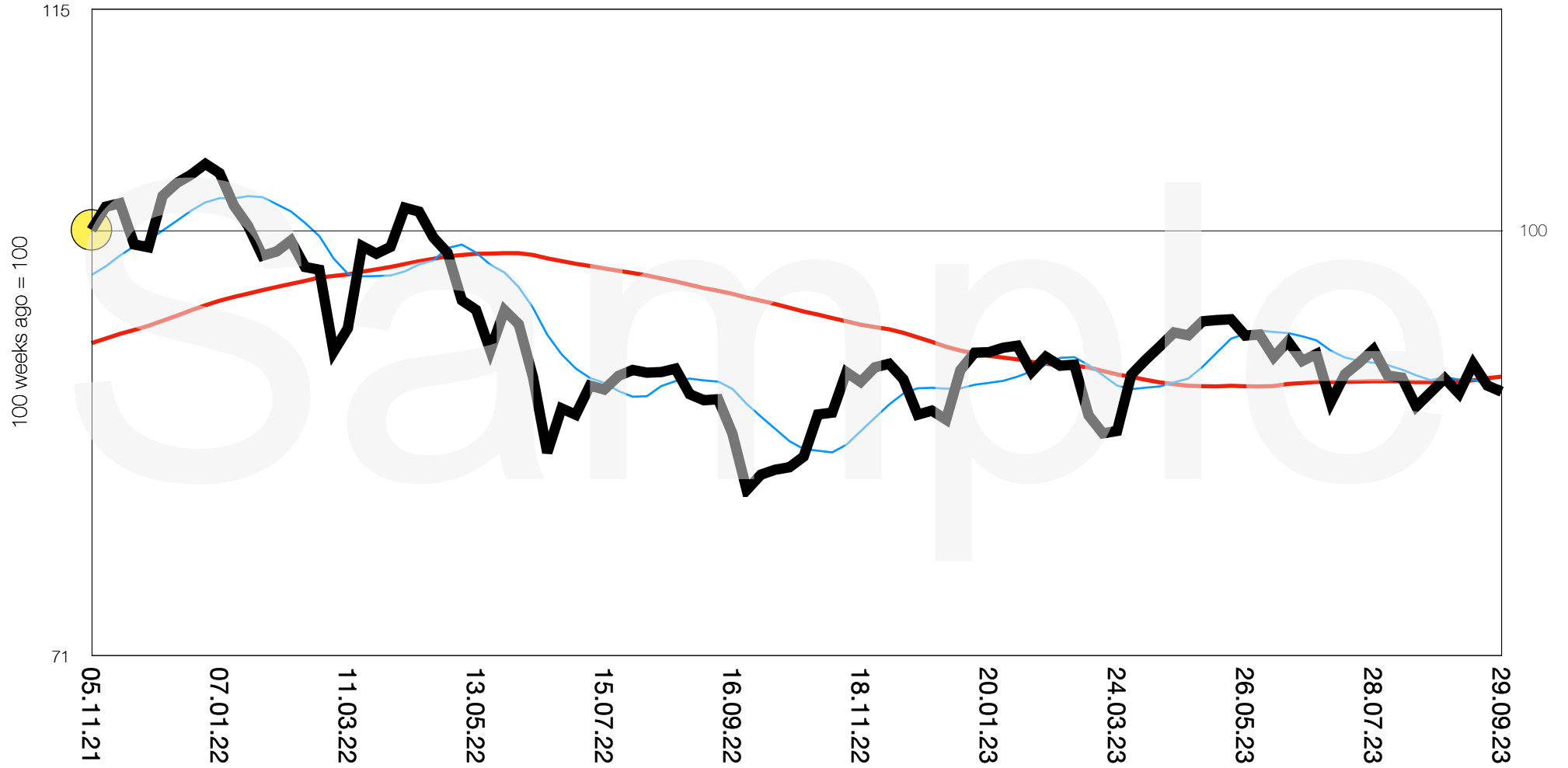
www.agathos.ch

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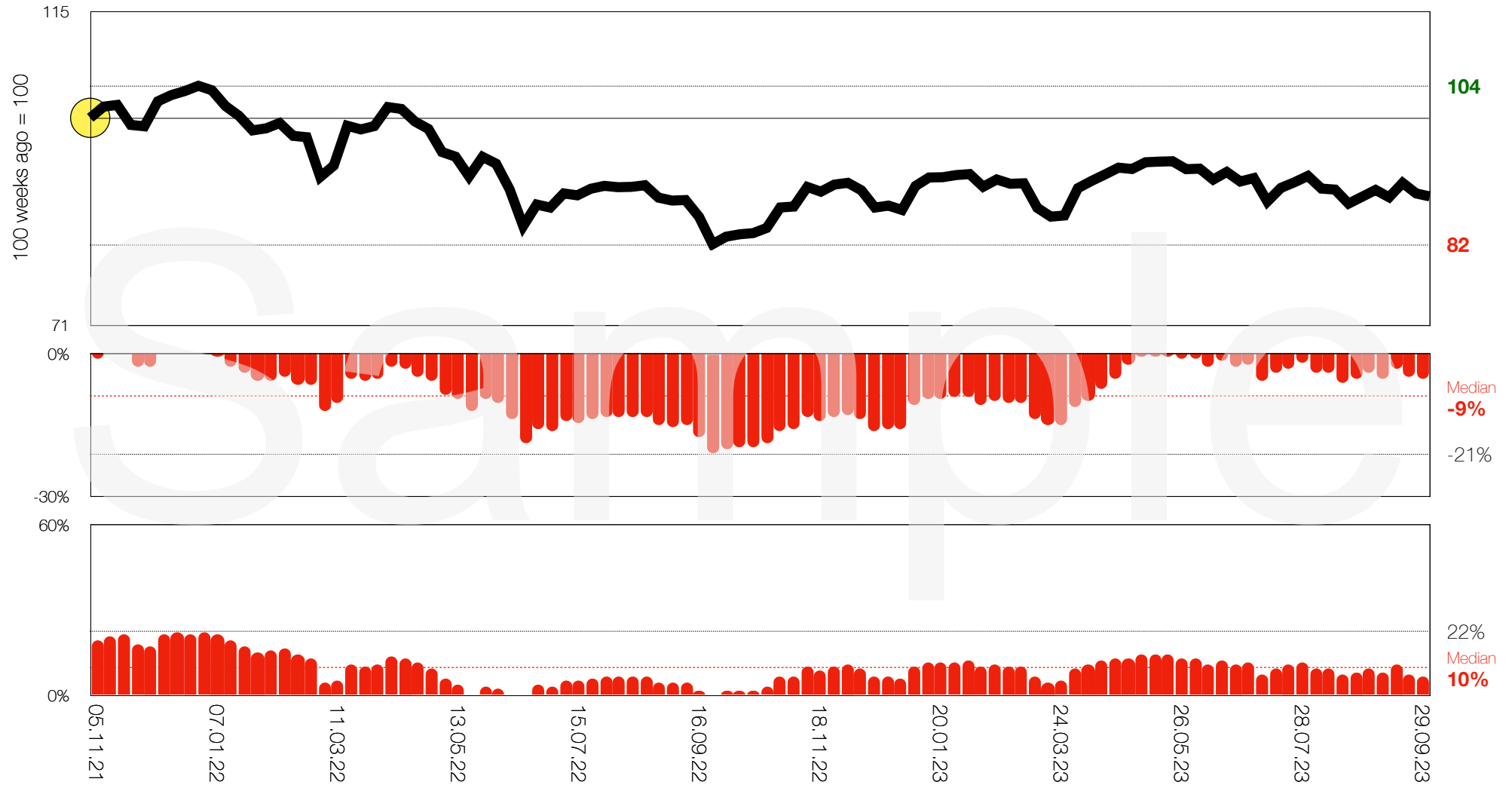
Index Value & Moving Averages

— Standard Price ● Base Value — 8 Wk MVA — 52 Wk MVA



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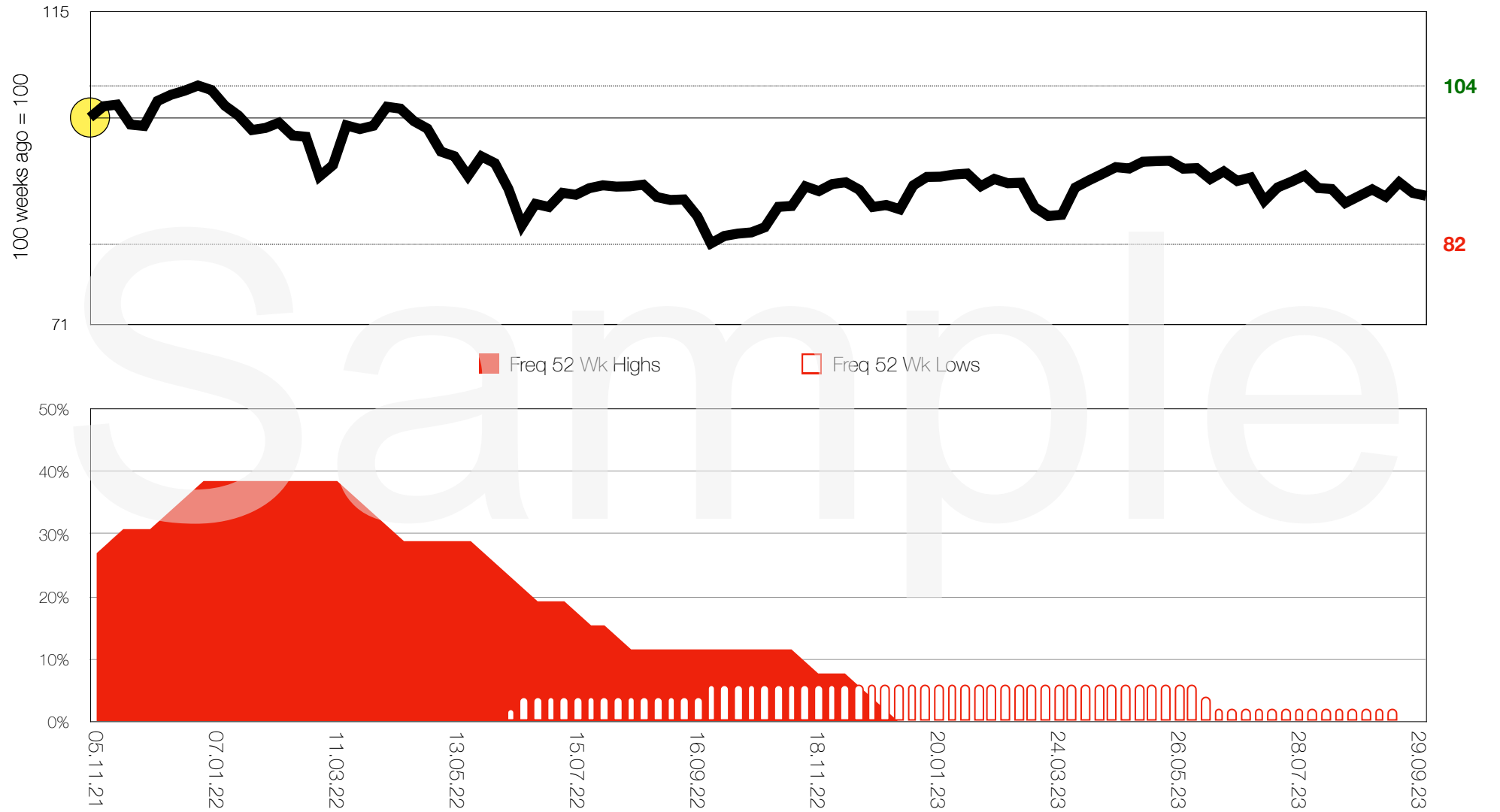
Distance From Intermediate Extremes (52 Weeks) *



* weekly closing prices only

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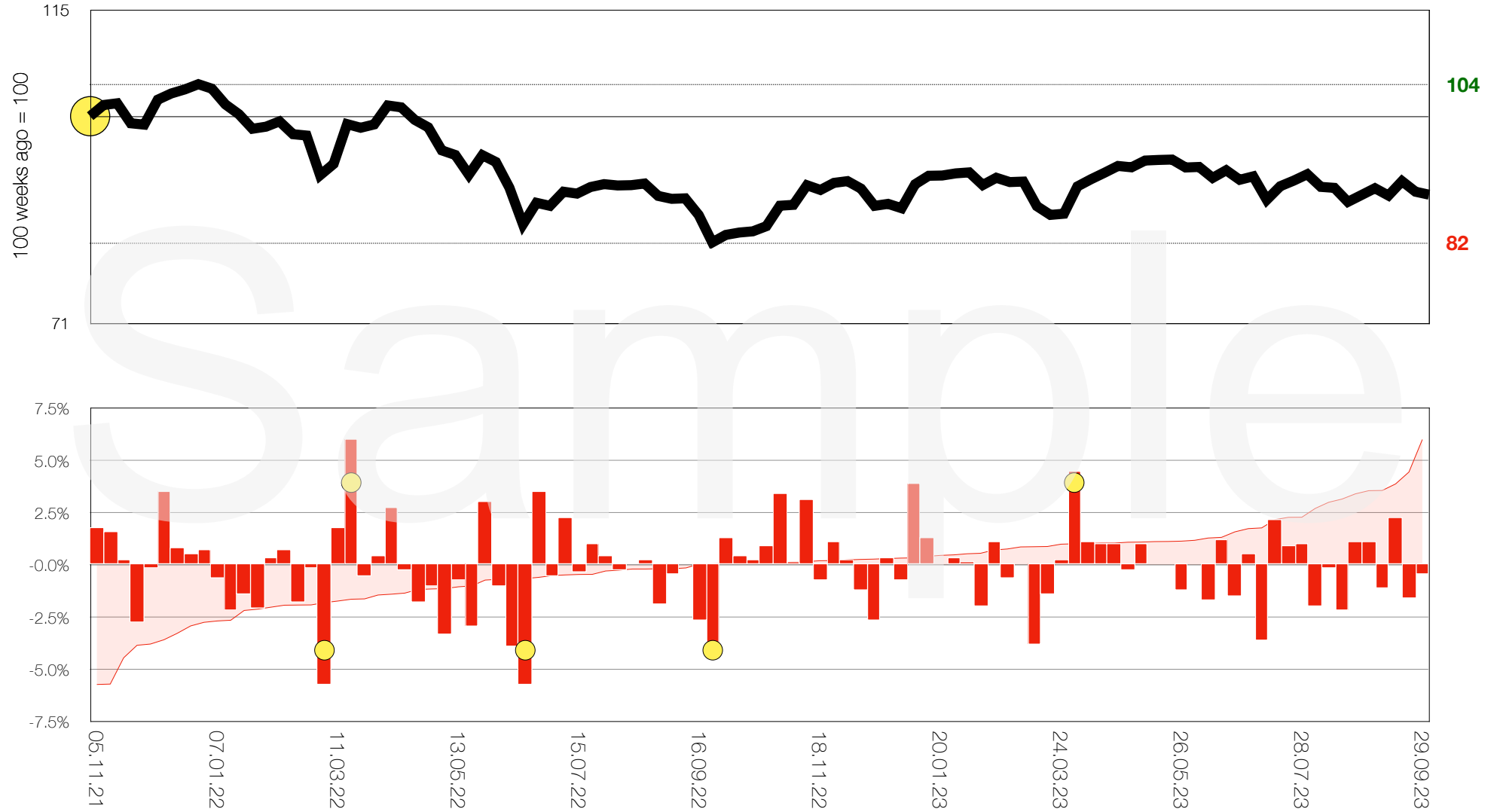
Frequency Of Intermediate Extremes (52 Weeks) *



* weekly closing prices only

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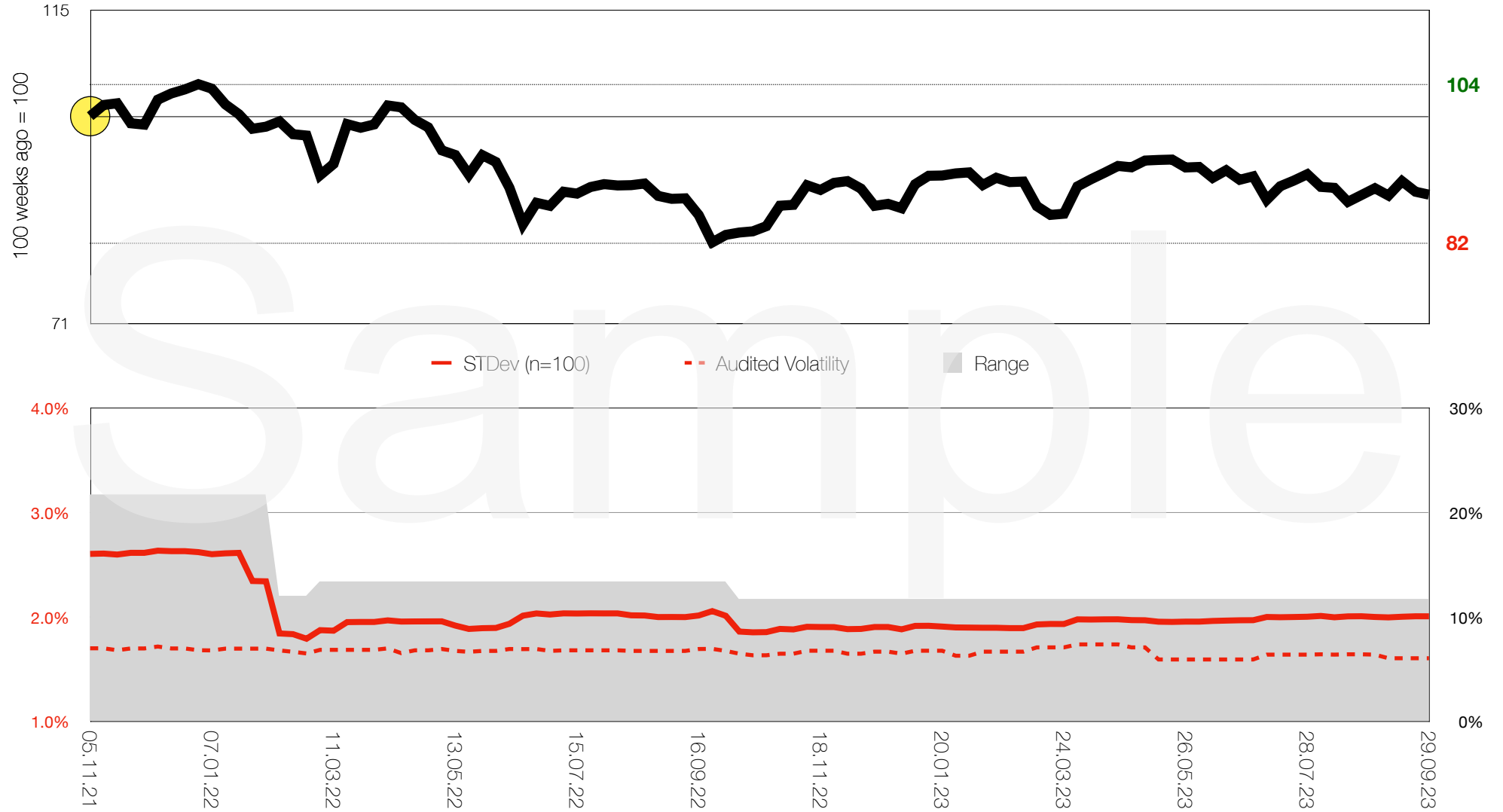
Incremental Rate Of Change



Highlights: +/- 2 STDev

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Standard Deviation & Range



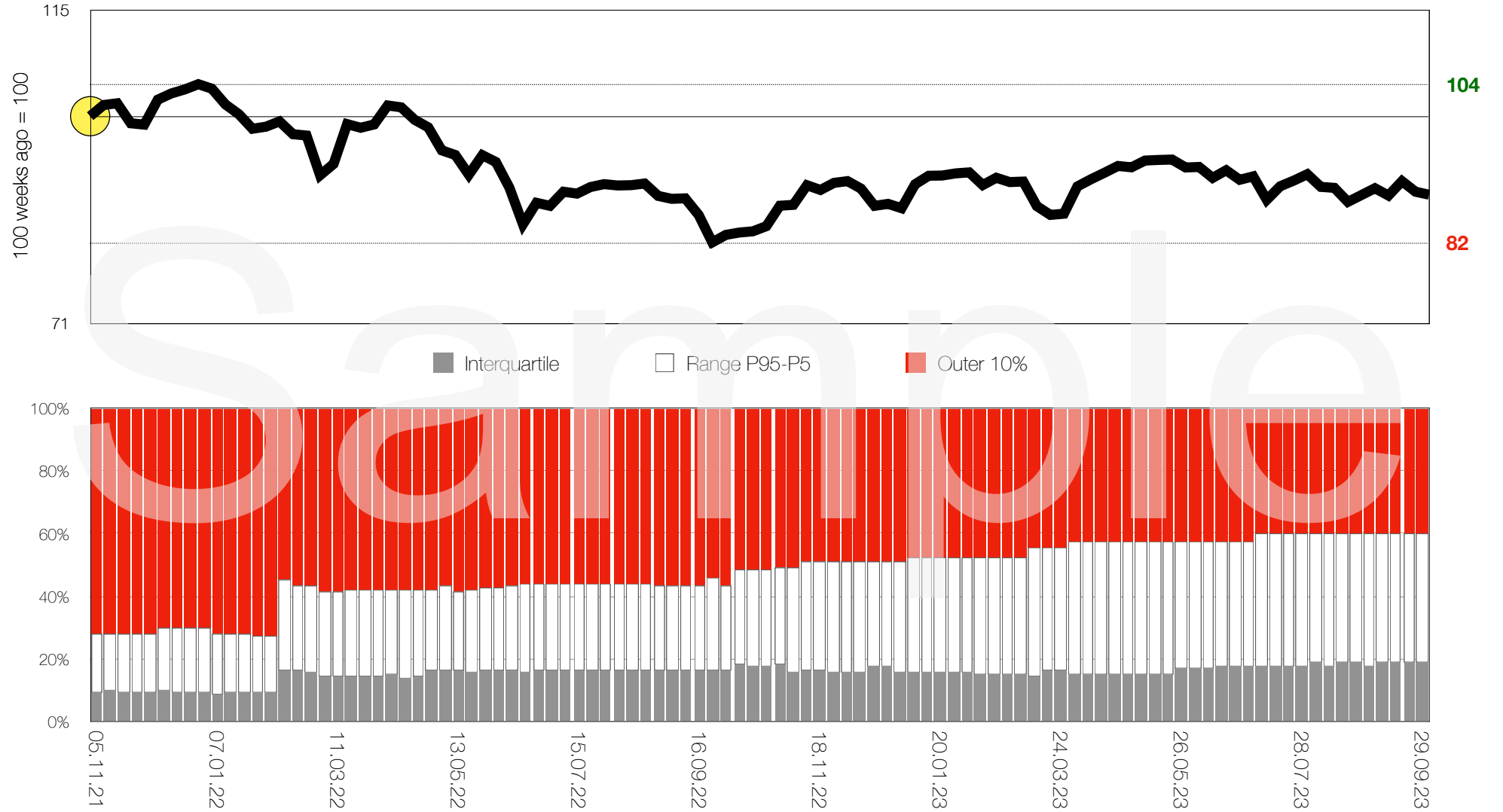
18

44

16

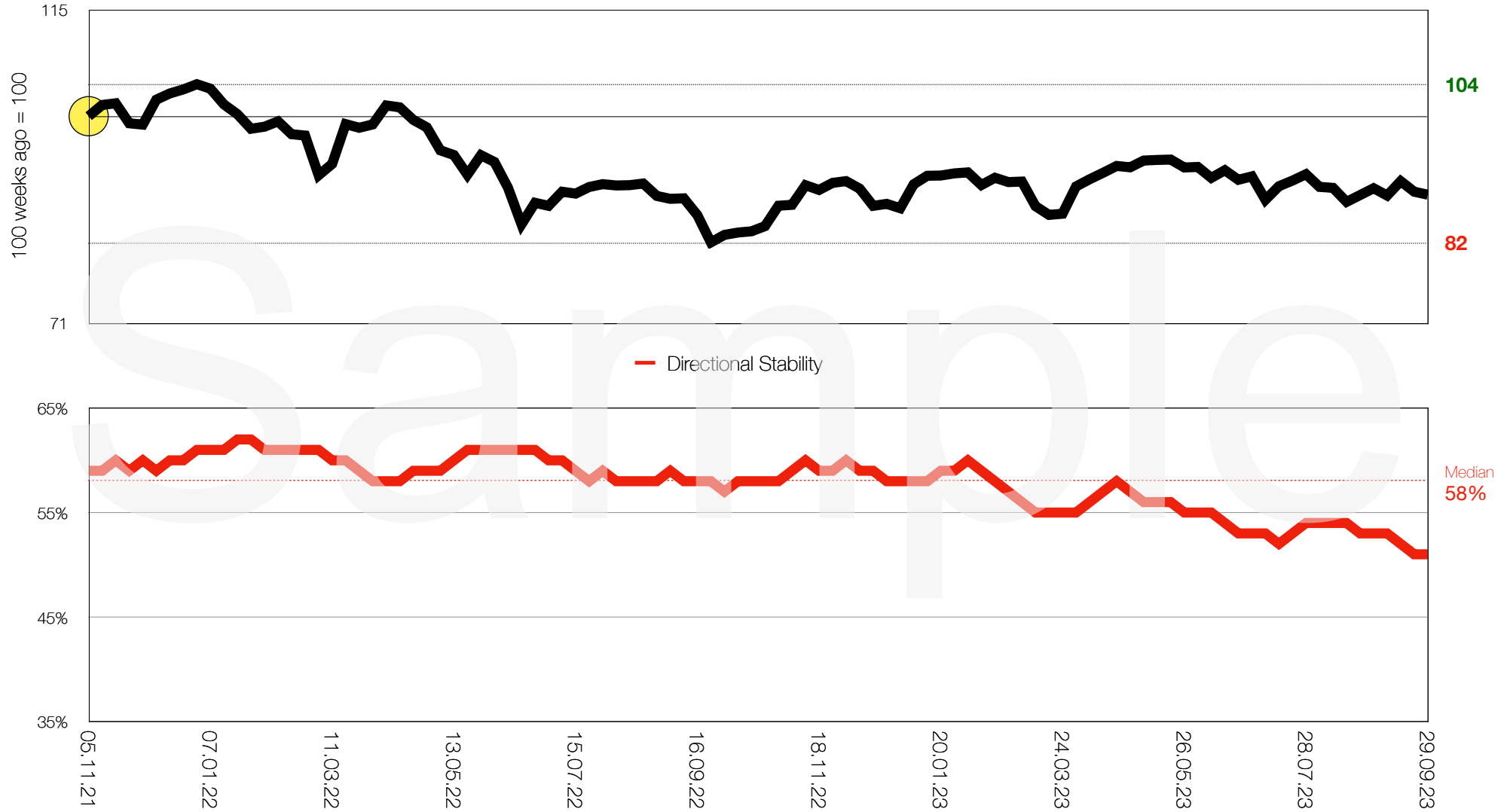
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Analysis Of Range



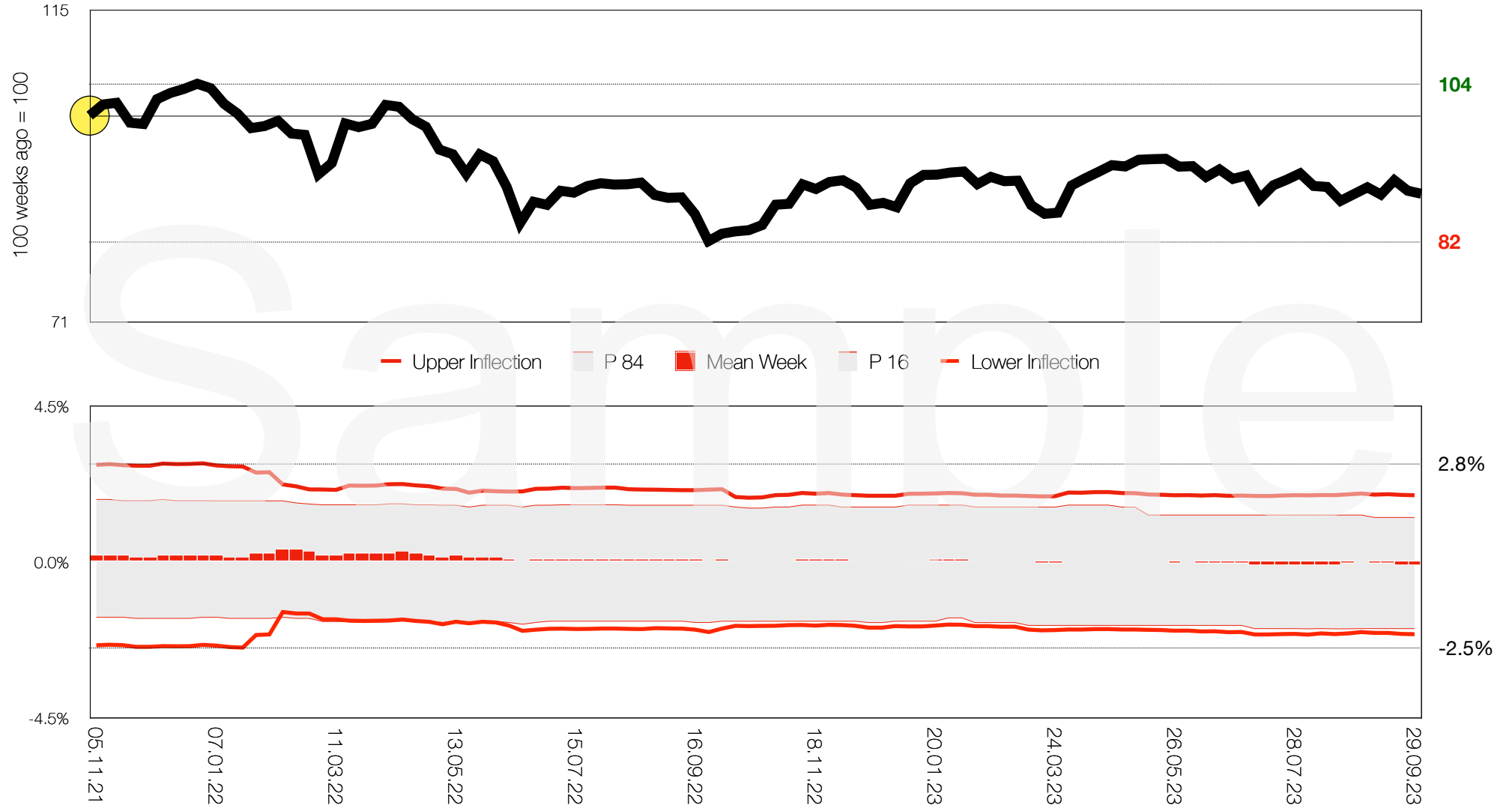
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Directional Stability



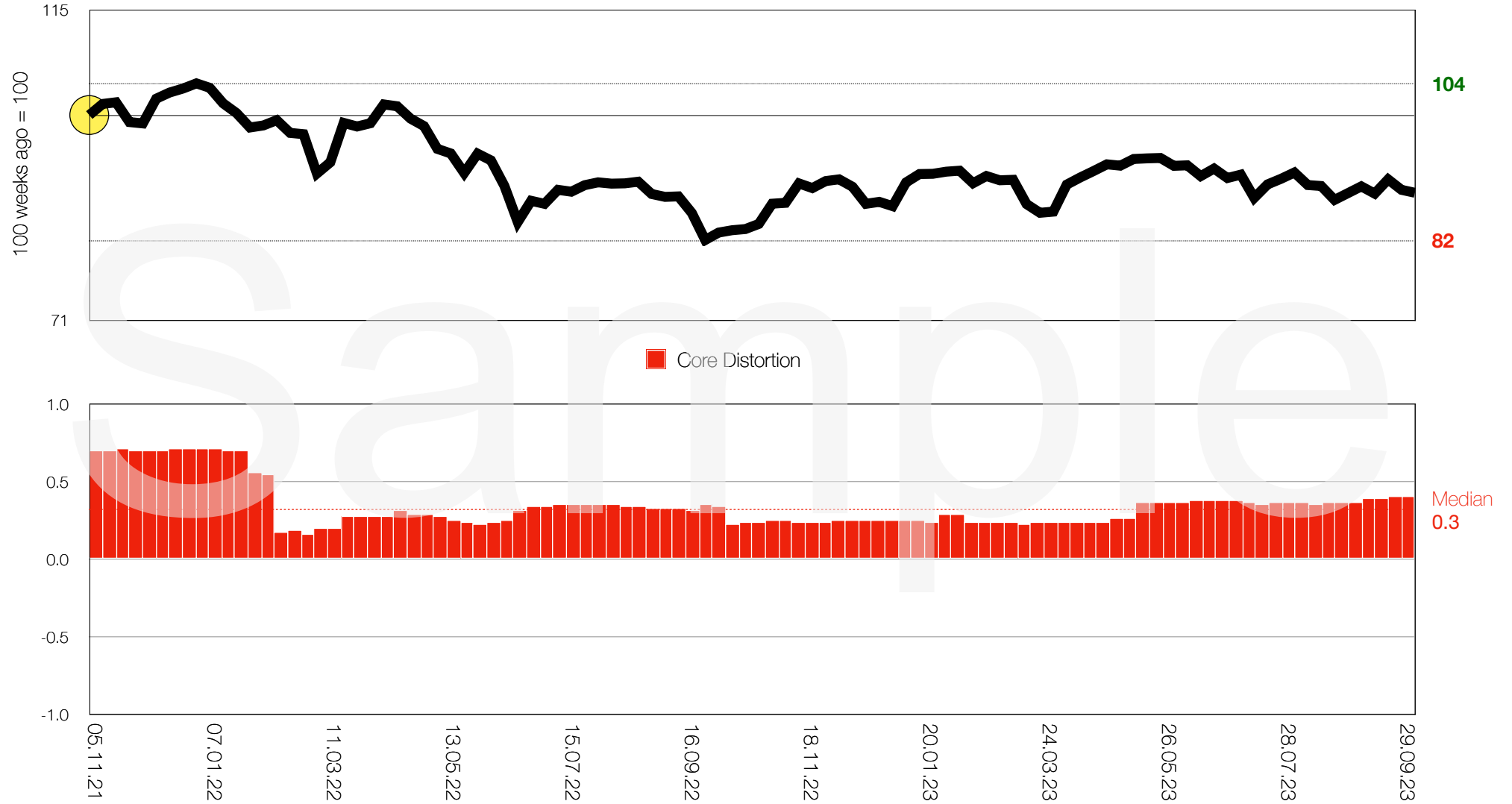
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Mean, Inflection Points, and Corresponding Percentile Values



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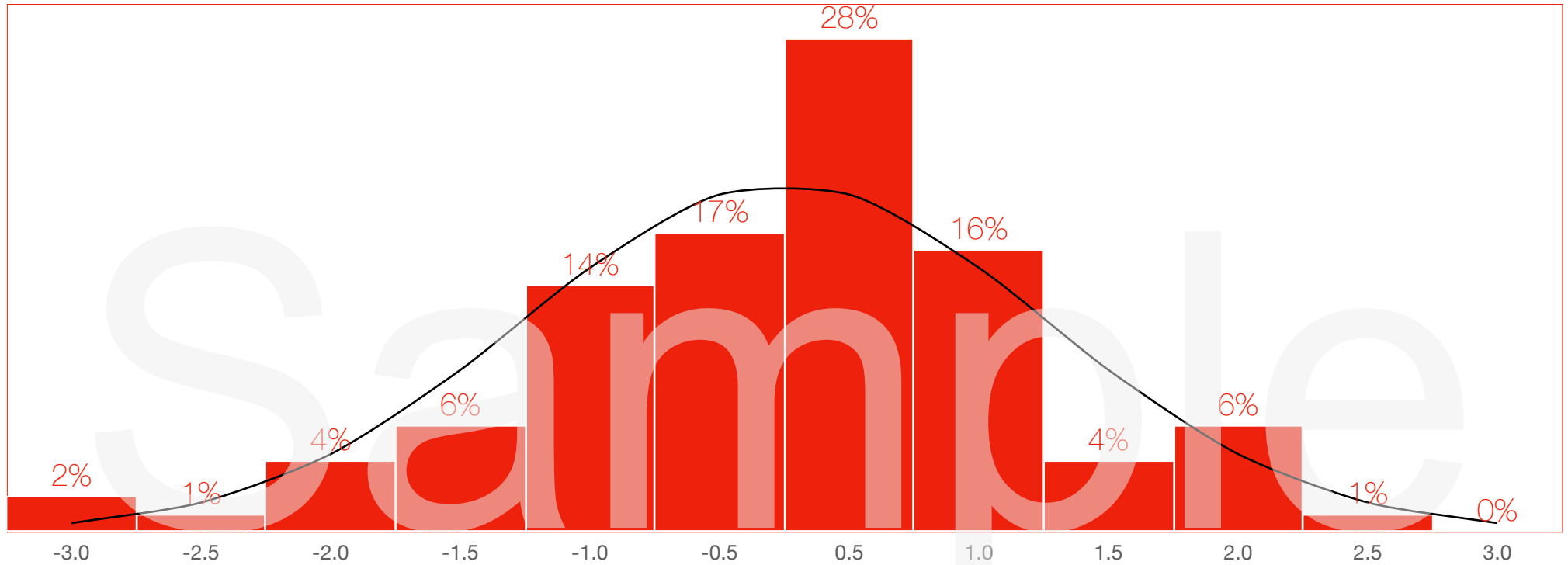
Standard Deviation Distortion



29.09.23

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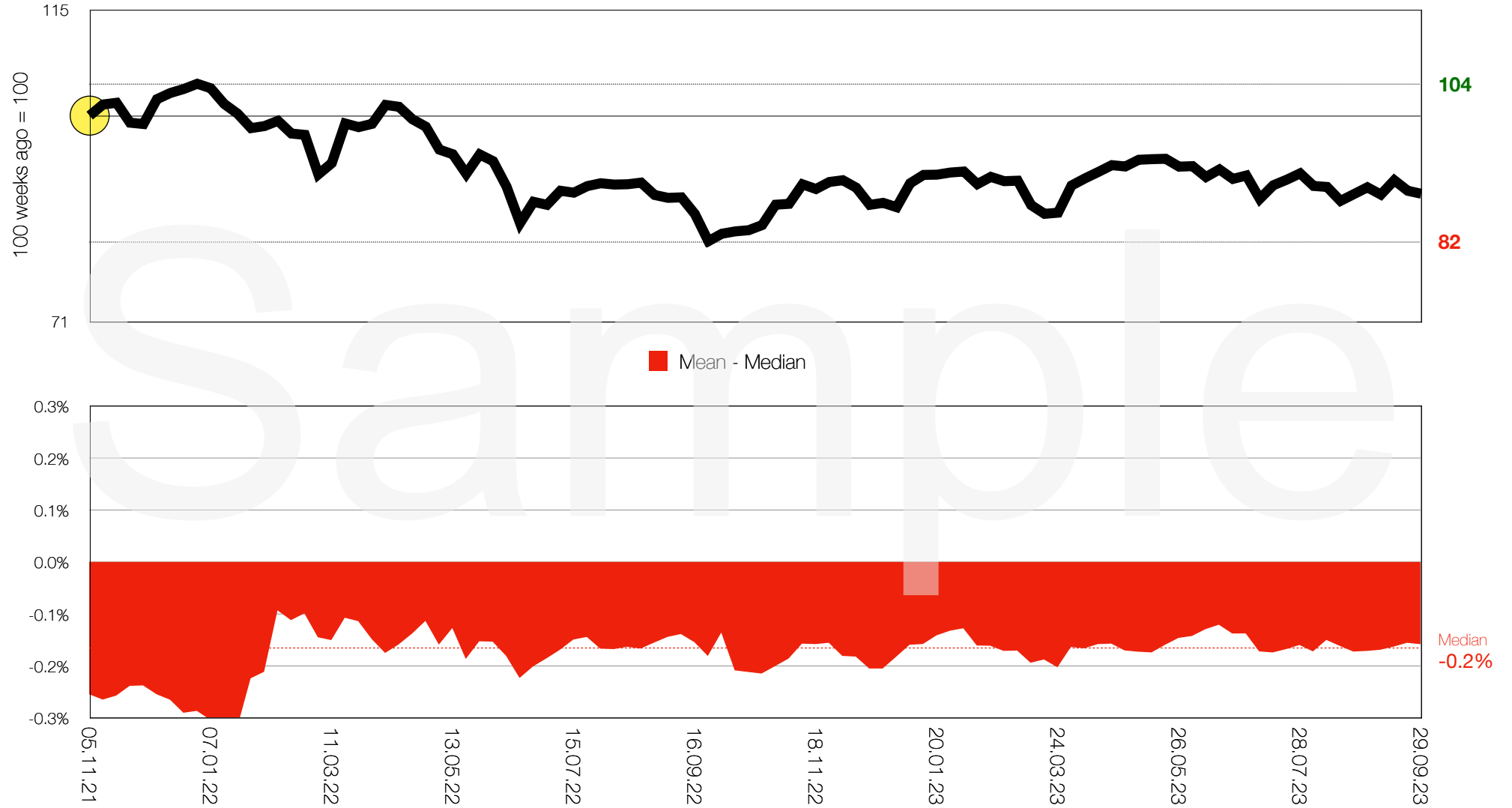
Frequency Distribution Of 100 Latest Weekly Rates Of Change



Lower Inflection	Mean Week	Median Week	STDev (n=100)	Upper Inflection	Skew	Excess Kurtosis	Core Distortion	Core Content	Central Dislocation	Core Dislocation	Outer Dislocation
-2.1%	-0.08%	0.08%	2.0%	1.9%	-0.2	1.0	0.4	75.0%	9.0%	11.0%	13.7%
100	99	98	97	96	95	6	5	4	3	2	1
-5.7%	-5.7%	-4.5%	-3.9%	-3.8%	-3.6%	3.4%	3.5%	3.6%	3.9%	4.4%	6.0%

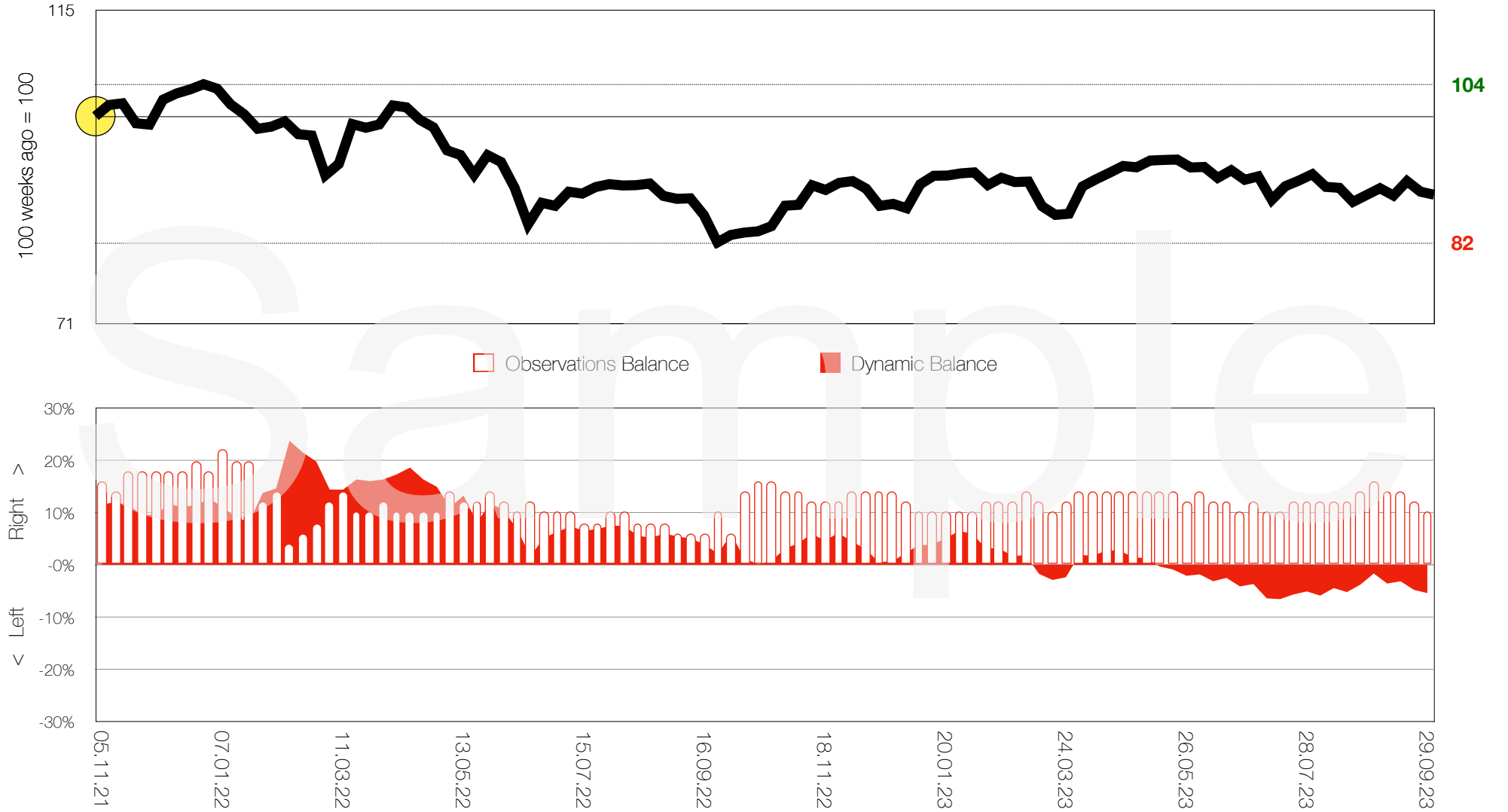
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Mean - Median Differential



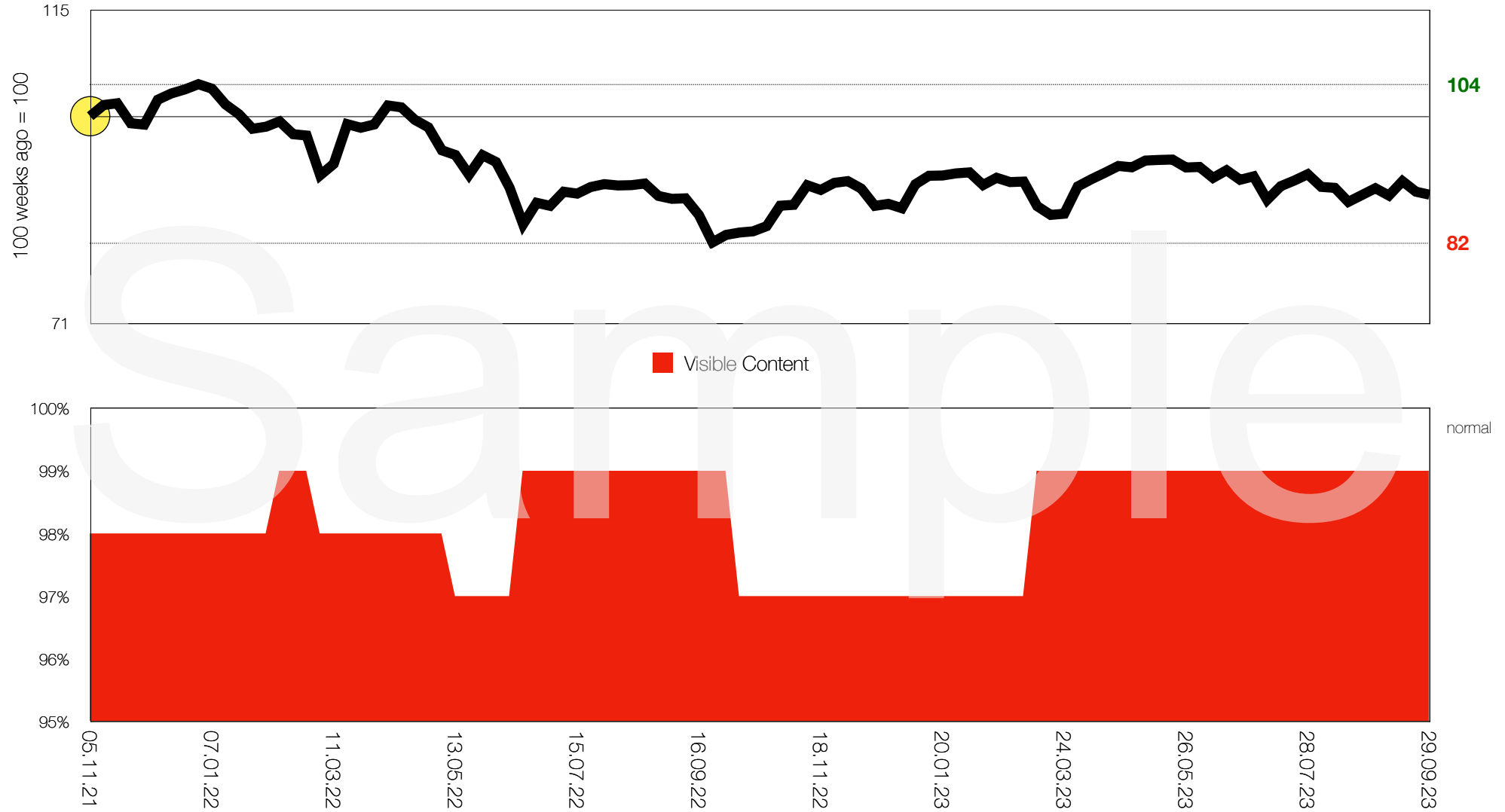
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Net Hemisphere Balance



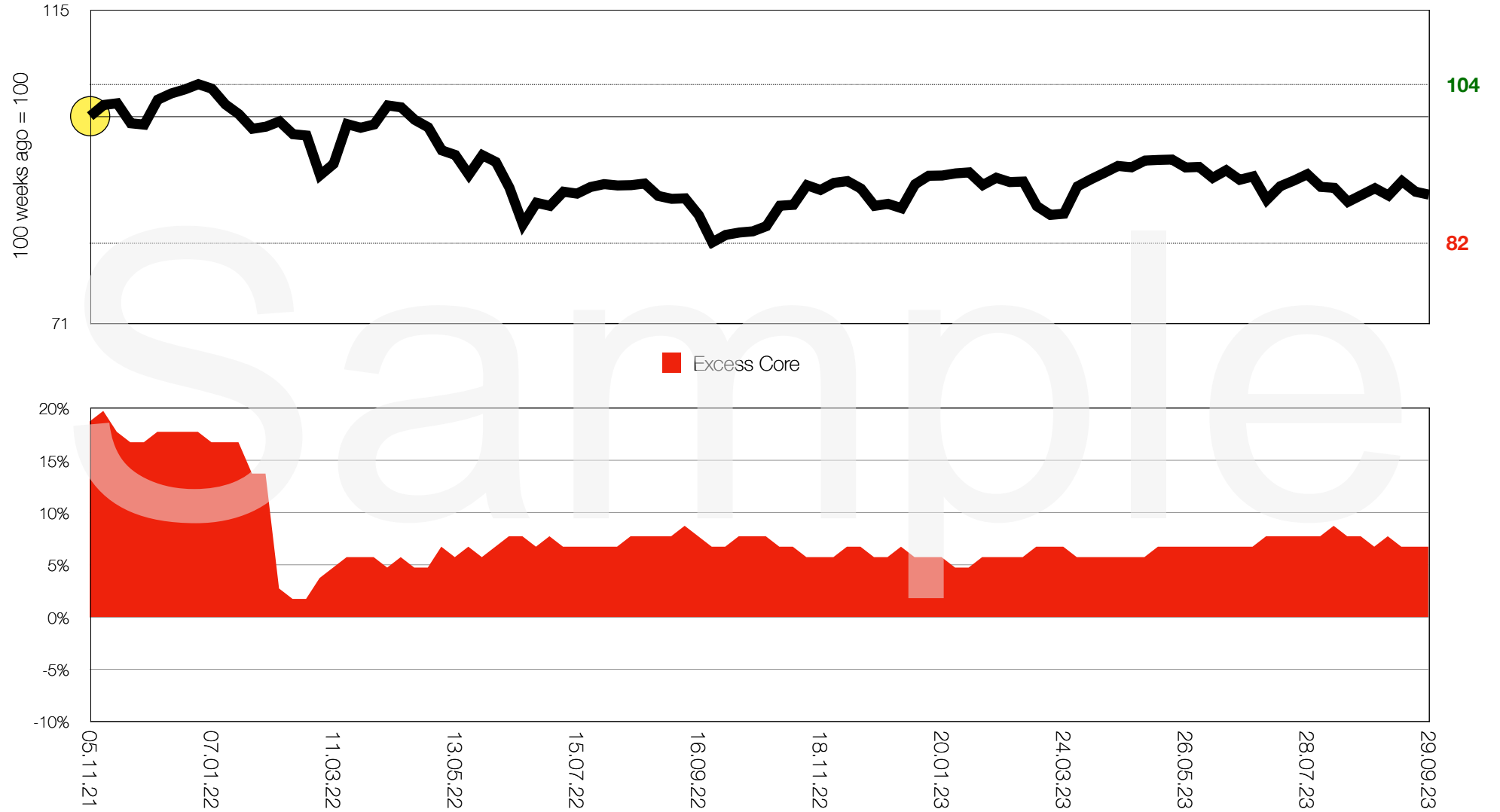
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Visible Distribution Content



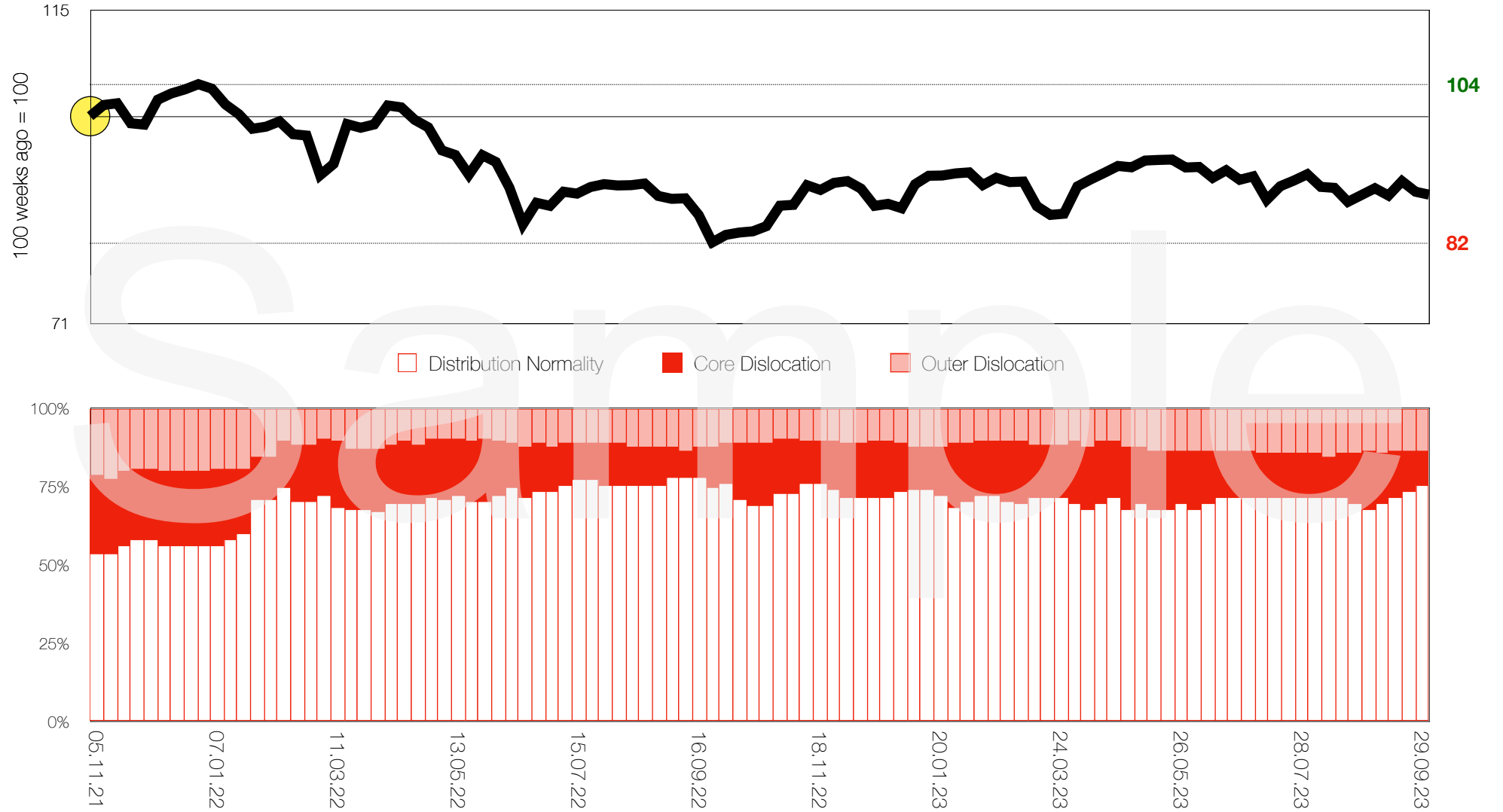
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Actual Core Distribution Content vs. 'Normal'



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Distribution Normality *



□ Distribution Normality ■ Core Dislocation ■ Outer Dislocation

* bin size = 1/2 STDev

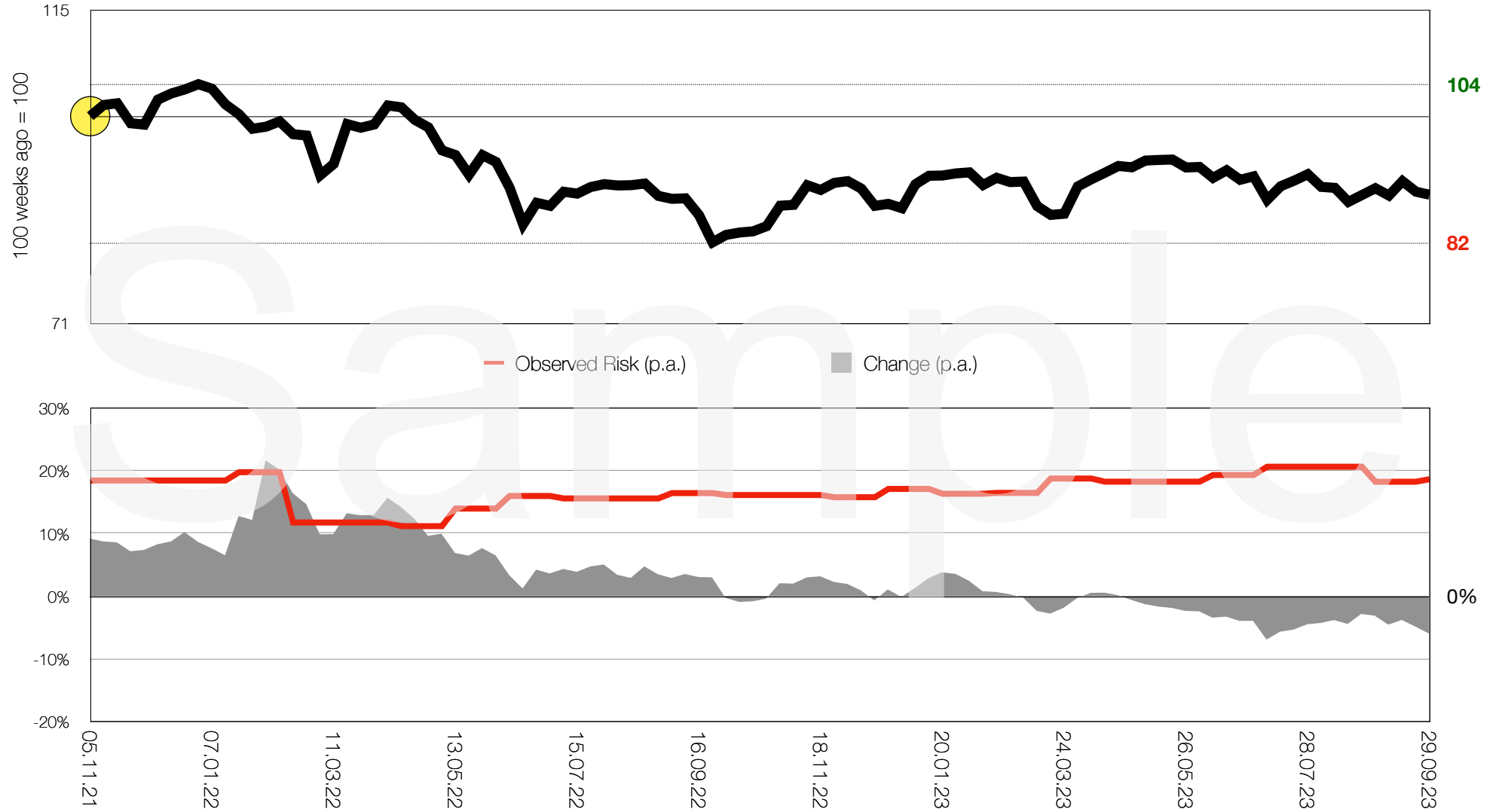
33

34

35

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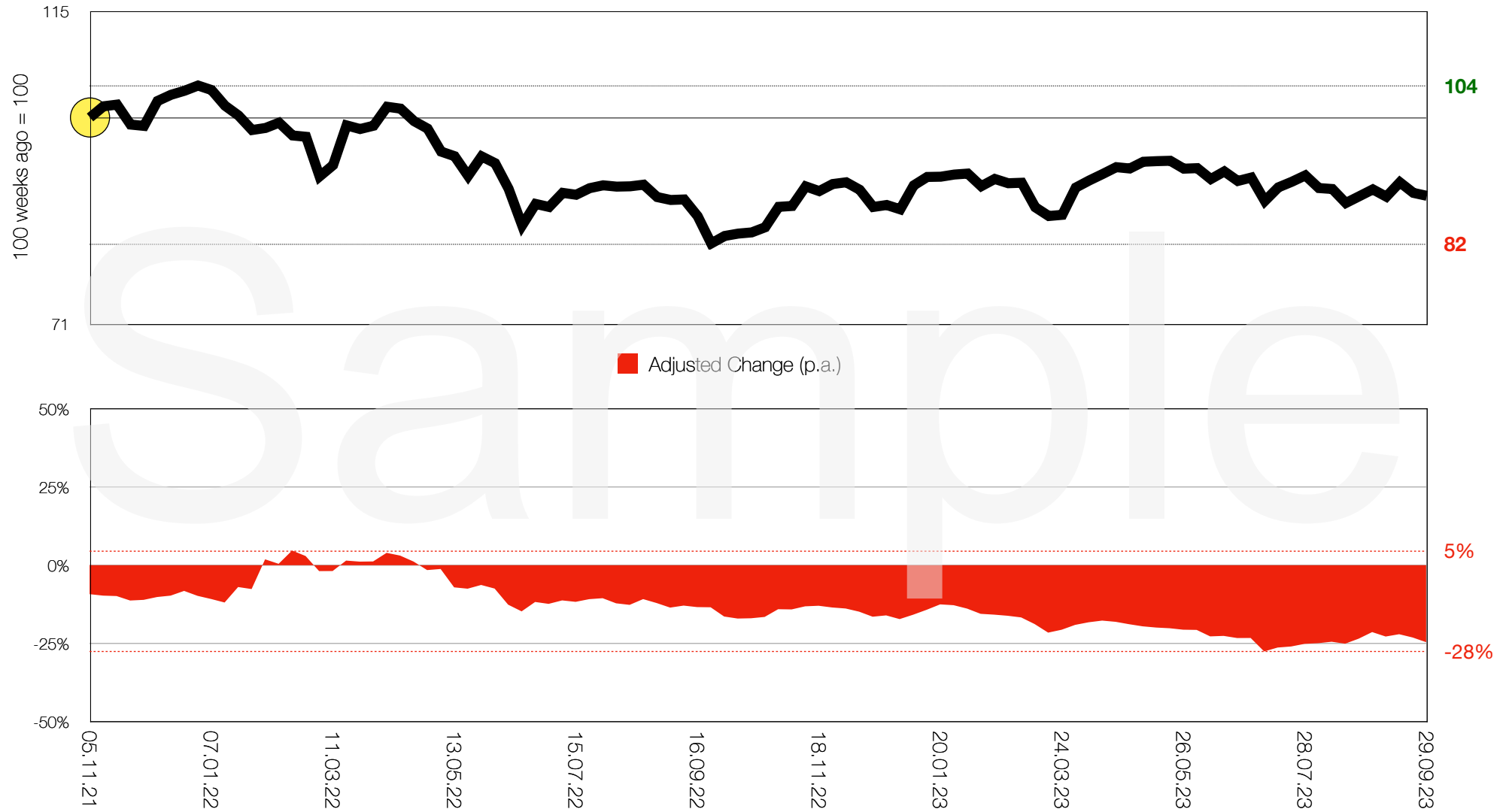
Observed Risk* & Annualised Change



* risk calculated from 25 synthetic months

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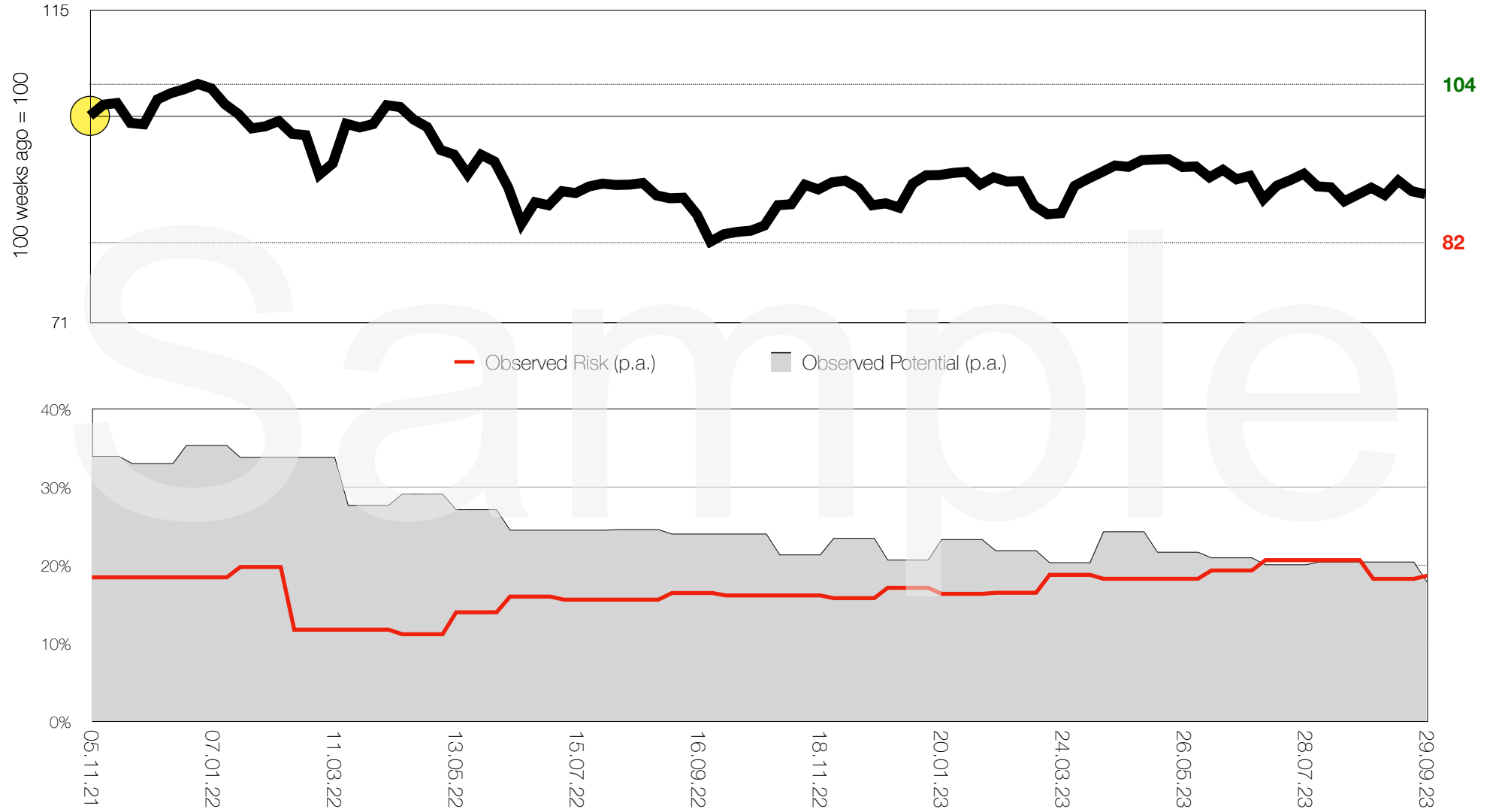
Risk-adjusted Annualised Change*



* risk calculated from 25 synthetic months

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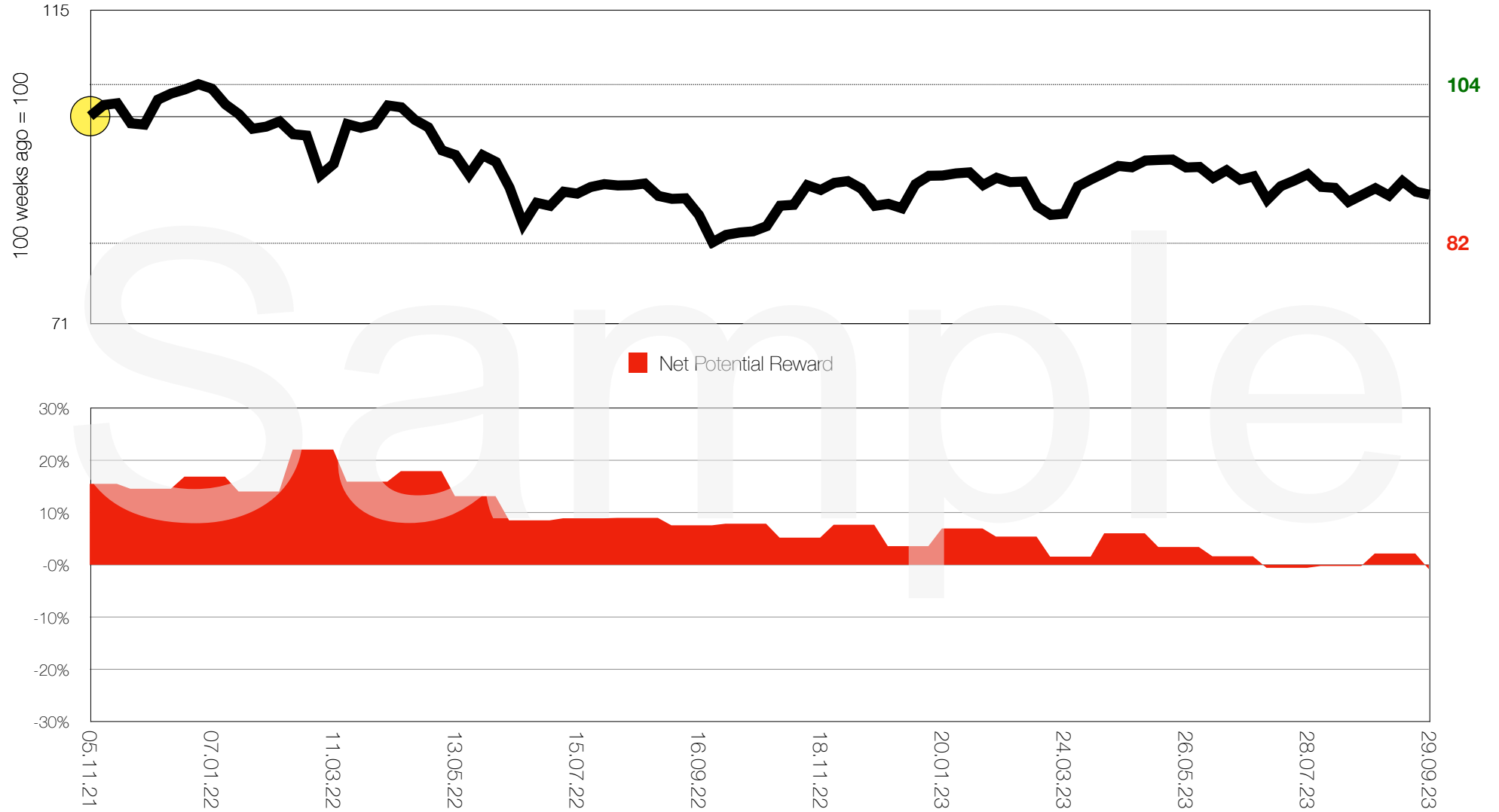
Observed Risk* & Observed Potential Reward *



* risk and potential calculated from 25 synthetic months

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Balance Of Potential Reward And Risk *



* risk and potential calculated from 25 synthetic months

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Weekly Data Sheet

For the benefit of preserving a visual differentiation of moderate metrics, their history is plotted on fixed scales that may not always cover extreme readings. For selected statistics, this table indicates current values together with highs and lows reached during the preceding 100 increments (which may be truncated in the graphs). Highlighting is applied: **bold & grey** indicates proximity of the latest value to an extreme, **bold & colour** applies when the latest value is equal to an extreme.

Statistic	29.09.23	22.09.23	15.09.23	08.09.23	Low	High
Standard Price	89.0	89.4	90.9	88.9	82.3	104.5
Change (1 Wk)	-0.5%	-1.6%	2.3%	-1.1%	-5.7%	6.0%
Change (p.a.)	-6.0%	-4.9%	-3.8%	-4.6%	-6.9%	21.7%
P < 52 Wk High	-5%	-5%	-3%	-5%	-21%	0%
P > 52 Wk Low	6%	6%	6%	6%	0%	22%
Freq 52 Wk Highs	0%	0%	0%	0%	0%	38%
Freq 52 Wk Lows	0%	0%	2%	2%	0%	6%
STDev (n=100)	2.0%	2.0%	2.0%	2.0%	1.8%	2.6%
Interquartile	2.2%	2.2%	2.2%	2.2%	1.7%	2.2%
Directional Stability	51%	51%	52%	53%	51%	62%
Mean - Median	-0.16%	-0.16%	-0.16%	-0.17%	-0.32%	-0.09%
Excess Core	7%	7%	7%	8%	2%	20%
Core Dislocation	11.0%	13.0%	15.0%	16.0%	8.7%	24.7%
Outer Dislocation	14%	14%	14%	15%	10%	22%
Distribution Normality	75%	73%	71%	69%	54%	78%
Observed Risk (p.a.)	19%	18%	18%	18%	11%	21%