

Investment Strategy

CURRENCY ALPHA: Employs supply and demand trading. Supply and demand trading is a method where the idea is to find points in the market where the price has made a strong advance or decline and mark these areas as supply and demand zones using rectangles.

The trader marks the point at which the price has substantially advanced as a demand zone. A point where the market has made a sharp decline is marked as a supply zone.

The main premise of supply and demand trading is when the market makes a sharp move up or down, the large institutions (i.e. banks, hedge funds) are not able to get their entire trade placed into the market; therefore, they leave pending orders to buy or sell at the zone with the expectation the market will return to the zone and the rest of their trading position will be filled.

Markets traded: G10 currency majors and crosses, Gold (XAUUSD), WTI, and Indices CFDs. (Also available to trade the strategy in spot FX only). Managed accounts available in CHF, EUR, GBP, and USD. Gearing can be adjusted to the investor's risk appetite (higher or lower leverage).

Returns are based on proprietary accounts. Client accounts will be traded in like fashion. Results may differ, i.e.: • broker's spread, price feeds, speeds, tick data, software, servers, bridges, clearing models, platform times, liquidity providers and execution charges • fees • swap rates • slippage/execution delay • asset/product offering • deposit • risk settings.

Note: The result is gross. The following fees are charged. Investment from \$100k to \$1m is 2/20. From \$1m to \$2.5m is 1.75/17.5. From \$2.5m to \$5m is 1.5/15. From \$5m to \$10m is 1.25/12.5 and above \$10m is 1/10.

General Information

Company	Chelton Wealth
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Performance Compiled by	-

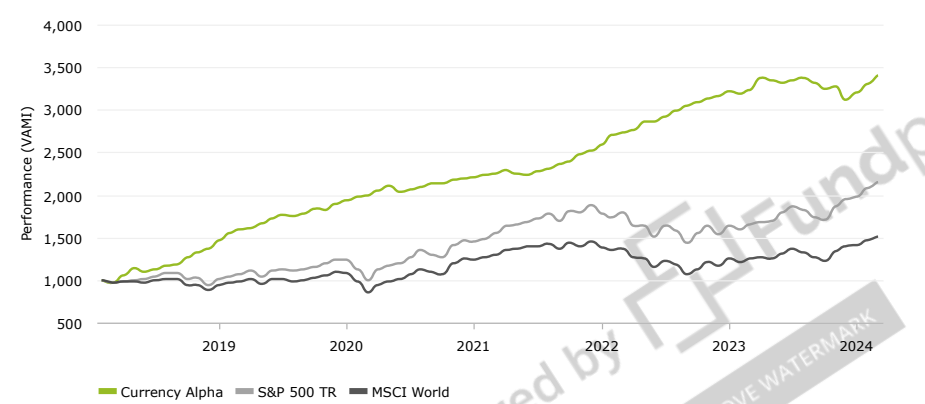
General Information

Inception Date	Mar 2018
Minimum	100,000 EUR
Investment	
Management Fee	2.00%
Performance Fee	20.00%
Highwater Mark	Yes
Investment	Accredited Investors,
Restriction	Experienced Investors

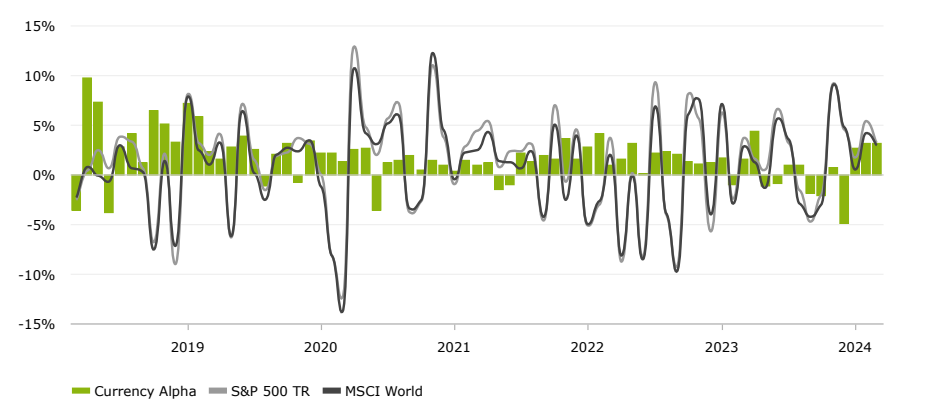
Statistics

Sharpe Ratio	2.42
Sortino Ratio	5.69
Sterling Ratio	1.07
Standard Deviation Monthly	2.47%
Downside Deviation	1.03%
Correlation vs S&P 500	0.04

Performance (VAMI)



Monthly Returns

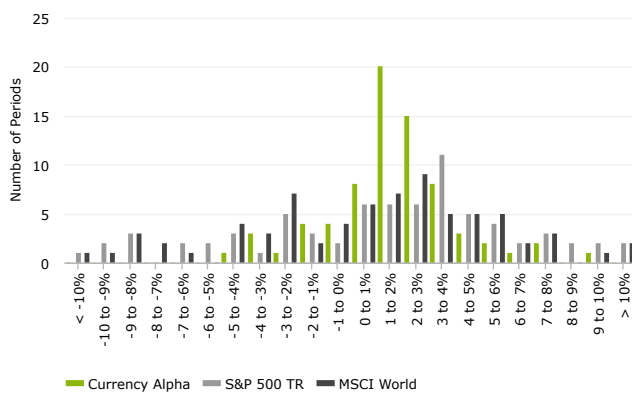


Monthly Performance

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year
2024	2.70	3.22	3.13										9.32
2023	1.66	-0.93	1.61	4.36	-1.04	-0.84	0.99	0.96	-1.83	-2.08	0.78	-4.83	-1.48
2022	2.85	4.13	0.99	1.56	3.17	0.10	2.23	2.26	2.08	1.29	1.11	1.21	25.48
2021	0.41	1.41	1.01	1.28	-1.41	-0.98	2.22	1.35	1.96	1.61	3.63	1.58	14.90
2020	2.17	2.14	1.29	2.58	2.63	-3.49	1.26	1.46	1.95	0.51	1.52	0.98	15.91
2019	7.23	5.90	2.36	1.56	2.79	3.92	2.55	-1.13	2.02	3.15	-0.70	3.45	38.21
2018			-3.56	9.72	7.35	-3.78	2.83	4.18	1.26	6.43	5.10	3.27	36.96

There is a substantial risk of loss in trading commodity futures, equities, options and off-exchange foreign currency products. Past performance is not indicative of future results.

Distribution of Monthly Returns



12 Month Rolling ROR



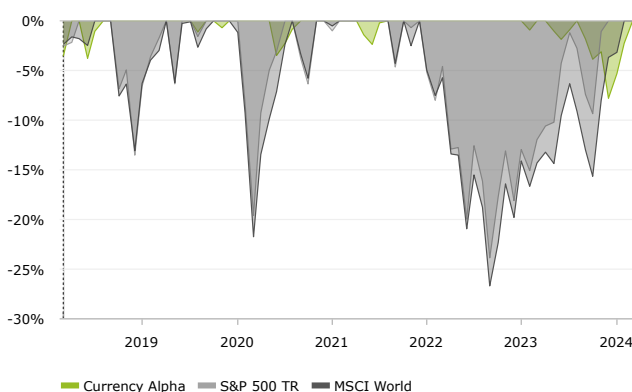
Drawdown Report

No.	Depth (%)	Length (Months)	Recovery (Months)	Start date	End date
1	-7.80%	4	3	09/2023	03/2024
2	-3.78%	1	2	06/2018	08/2018
3	-3.56%	1	1	03/2018	04/2018
4	-3.49%	1	3	06/2020	09/2020
5	-2.38%	2	2	05/2021	08/2021

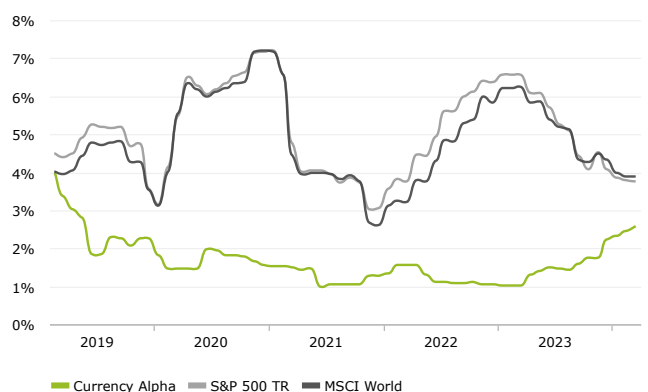
Return Report

Period	Best	Worst	Average	Median	Last
1 Month	9.72%	-4.83%	1.72%	1.61%	3.13%
3 Months	17.27%	-6.08%	5.25%	4.94%	9.32%
6 Months	34.27%	-5.99%	10.72%	9.80%	2.68%
1 Year	65.07%	-1.48%	23.10%	18.97%	5.25%
2 Years	107.48%	22.36%	47.80%	42.87%	24.95%
3 Years	134.00%	42.04%	74.30%	69.24%	50.98%
5 Years	235.68%	112.42%	172.43%	184.28%	114.02%

Drawdown



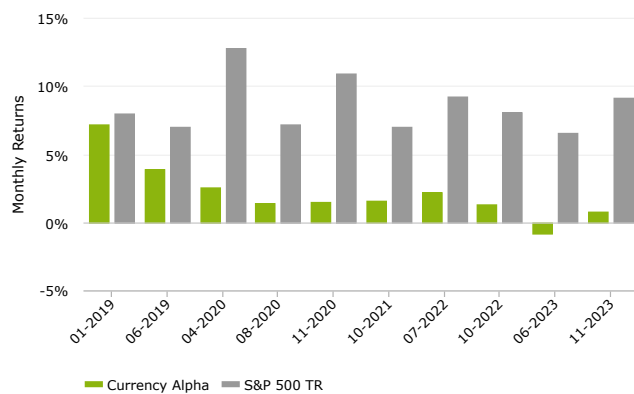
Volatility (12 Months Rolling)



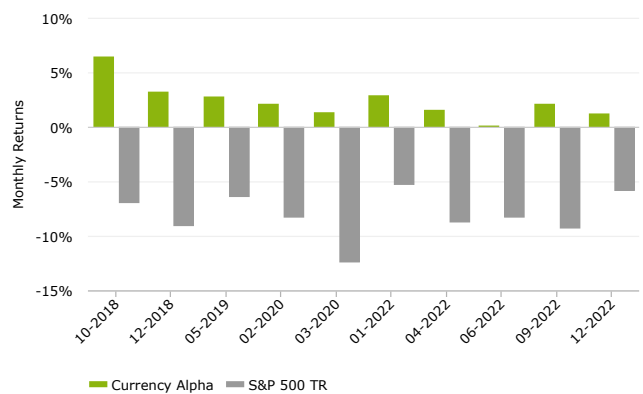
Time Window Analysis

	1 Month	3 Months	6 Months	1 Year	2 Years	3 Years
Annual Compounded Avg	22.32%	82.64%	228.06%	1010.68%	9682.44%	72009.12%
% Positive	82.19%	88.73%	92.65%	96.77%	100.00%	100.00%
Avg. Pos. Period	2.54%	6.18%	11.87%	23.90%	47.80%	74.30%
Avg. Neg. Period	-2.05%	-2.09%	-3.71%	-0.98%	-	-
Sharpe Ratio	2.42	3.91	4.38	5.27	8.07	11.95
Sortino Ratio	5.69	19.31	33.39	389.16	0.00	0.00
Standard Deviation	2.47%	4.65%	8.47%	15.18%	20.51%	21.54%
Downside Deviation	1.03%	0.92%	1.08%	0.20%	0.00%	0.00%

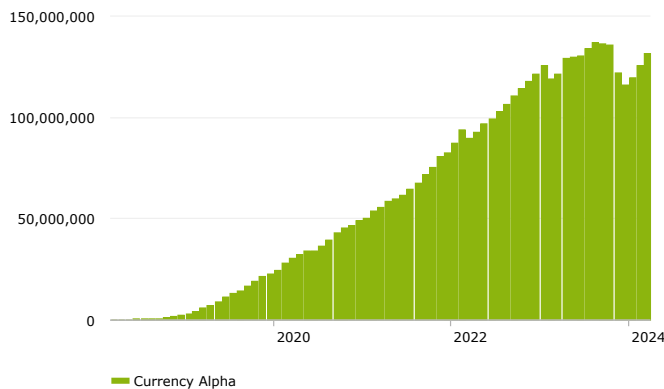
Up Capture vs. S&P 500 TR



Down Capture vs. S&P 500 TR



AUM



Instruments

Data not available



For the latest performance, please scan the image above with a QR Reader.

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