Aenaon Markets SA
Aenaon Syncro Currencies - Vanilla

Investment Strategy

The program uses a systematic approach trading diversified portfolio of major currencies. The model is a short-term volatility break-out driven system with multiple filters that applies strict risk management principles, all of which have been thoroughly back-tested. It is a fully algorithmic automated system which tracks historical daily price ranges (volatility) and identifies patterns analyzing the synchronization characteristics of different time scales of the same currency at any given point in time. Thereafter the currency market status will be uniquely described by its current pattern formation, time frames' synchronization state and statistical properties. The combined pattern and synch state is called "Sync ID". The true uniqueness of our investment approach lays in the use of Machine Learning methods in screening the most profitable Sync IDs in determining their respective optimal trade management tactics for each Sync ID.

The Aenaon Syncro Algo sets firm risk parameters, with the objective to limit losses on a per trade basis while allowing the system to profit from short-term price movements.

General Information

Company	Aenaon Markets SA
Principal	Anastasios Skordakis
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Performance Compiled by	Deloitte

General Information

Inception Date	Jan 2016
Minimum Investment	50,000 EUR
Management Fee	2.00%
Performance Fee	20.00%
Highwater Mark	Yes
Investment Restriction	US Only

Performance (VAMI)

Legend: Aenaon Syncro Currencies - Vanilla, Barclay CTA Index, HFRI Macro
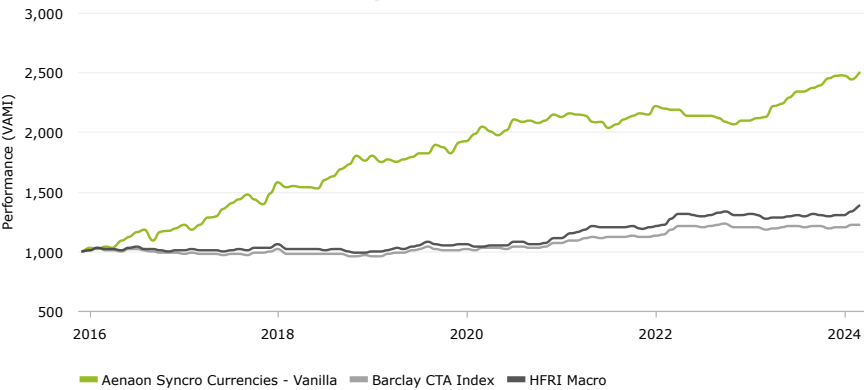
Statistics

Sharpe Ratio	1.35
Sortino Ratio	2.52
Sterling Ratio	0.37
Standard Deviation Monthly	2.46%
Downside Deviation	1.28%
Correlation vs S&P 500	-0.03

Monthly Returns

Legend: Aenaon Syncro Currencies - Vanilla, Barclay CTA Index, HFRI Macro
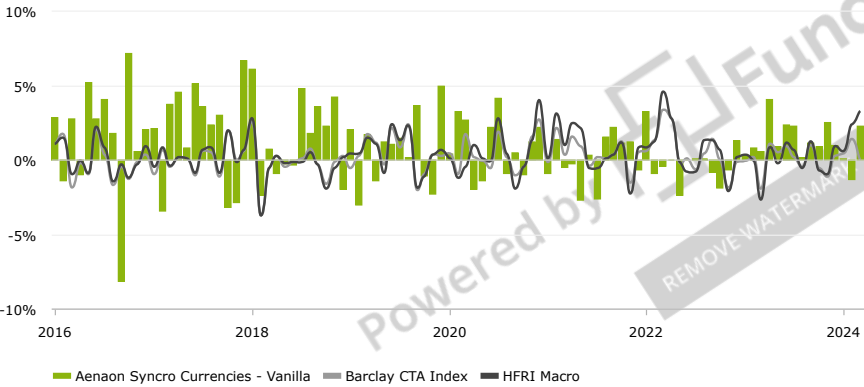
Monthly Performance

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year
2024	0.05	-1.30	2.25										**0.97**
2023	0.29	0.82	0.58	4.06	0.88	2.36	2.28	0.17	1.13	0.88	2.52	0.96	**18.22**
2022	3.28	-0.93	-0.41	0.03	-2.36	0.01	0.09	0.05	-0.84	-1.89	-0.67	1.32	**-2.41**
2021	-0.90	1.39	-0.45	-0.23	-2.72	0.29	-2.64	1.54	2.20	1.10	1.24	-0.63	**0.05**
2020	0.44ₐ	3.28ₐ	2.72ₐ	-1.95ₐ	-1.38ₐ	2.21ₐ	4.11	-0.90	0.49	-1.00	1.26	2.22	**11.89**
2019	2.01ₐ	-3.04ₐ	1.68ₐ	-1.35ₐ	1.25ₐ	1.05ₐ	1.49ₐ	0.14ₐ	3.69ₐ	-1.02ₐ	-2.30ₐ	4.97ₐ	**8.59**
2018	6.11ₐ	-2.35ₐ	0.73ₐ	-0.92ₐ	-0.26ₐ	-0.30ₐ	4.79ₐ	1.82ₐ	3.59ₐ	2.30ₐ	4.19ₐ	-1.93ₐ	**18.81**
2017	2.13ₐ	-3.40ₐ	3.76ₐ	4.54ₐ	0.83ₐ	5.10ₐ	3.55ₐ	2.38ₐ	3.03ₐ	-3.14ₐ	-2.84ₐ	6.69ₐ	**24.37**
2016	2.86	-1.38	2.76	-0.97	5.20	2.73	4.06	1.76	-8.10	7.18	0.60	2.03	**19.44**

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

Legend: Aenaon Syncro Currencies - Vanilla · Barclay CTA Index · HFRI Macro

12 Month Rolling ROR

Legend: Aenaon Syncro Currencies - Vanilla · Barclay CTA Index · HFRI Macro
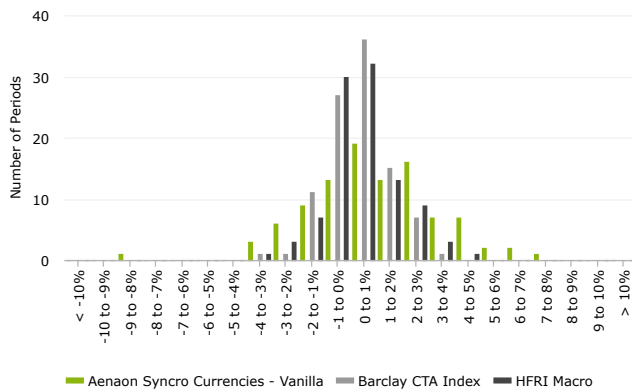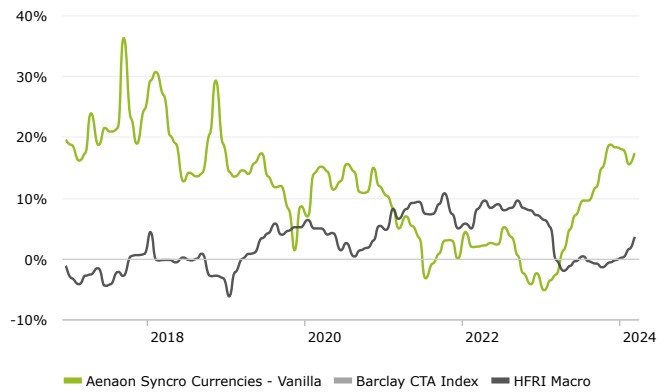
Drawdown Report

No.	Depth (%)	Length (Months)	Recovery (Months)	Start date	End date
1	-8.10%	1	3	09/2016	12/2016
2	-6.74%	10	6	02/2022	05/2023
3	-5.89%	2	1	10/2017	12/2017
4	-5.66%	5	4	03/2021	11/2021
5	-3.40%	1	1	02/2017	03/2017

Return Report

Period	Best	Worst	Average	Median	Last	
1 Month	7.18%	-8.10%	0.96%	0.88%	2.25%	
3 Months	12.46%	-5.01%	2.87%	2.47%	0.97%	
6 Months	21.86%	-4.87%	5.83%	6.06%	5.43%	
1 Year	36.27%	-5.23%	11.58%	12.72%	17.38%	
2 Years	55.51%	-2.36%	22.92%	20.39%	14.32%	
3 Years	76.49%	4.27%	35.18%	26.80%	16.53%	
5 Years	114.42%	33.21%	63.71%	51.07%	40.80%	

Drawdown

Legend: Aenaon Syncro Currencies - Vanilla, Barclay CTA Index, HFRI Macro
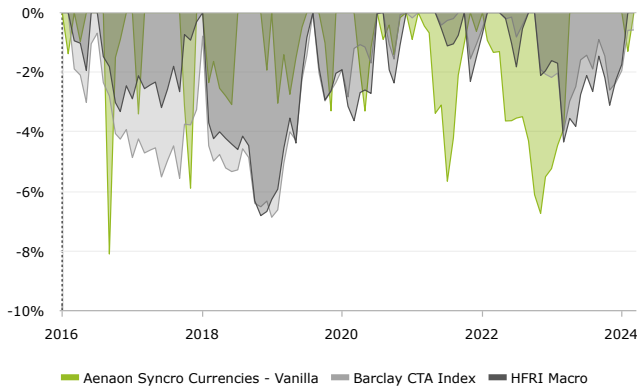
Volatility (12 Months Rolling)

Legend: Aenaon Syncro Currencies - Vanilla, Barclay CTA Index, HFRI Macro
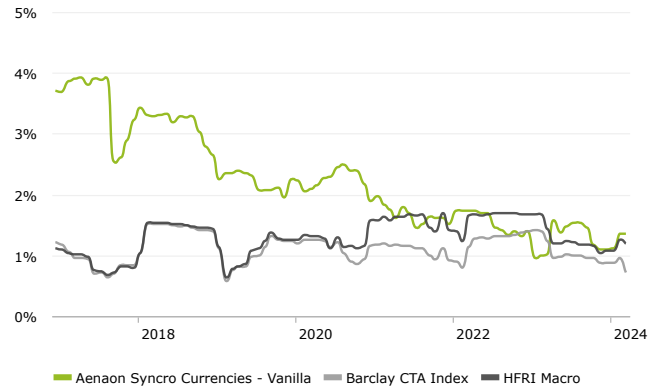
Time Window Analysis

	1 Month	3 Months	6 Months	1 Year	2 Years	3 Years
Annual Compounded Avg	11.74%	39.21%	94.05%	258.79%	977.78%	3112.36%
% Positive	67.68%	75.26%	80.85%	90.91%	93.42%	100.00%
Avg. Pos. Period	2.23%	4.49%	7.73%	13.05%	24.64%	35.18%
Avg. Neg. Period	-1.70%	-2.04%	-2.18%	-3.09%	-1.50%	-
Sharpe Ratio	1.35	2.46	3.57	4.56	4.99	5.68
Sortino Ratio	2.52	8.33	17.35	38.81	185.13	0.00
Standard Deviation	2.46%	4.04%	5.65%	8.79%	15.90%	21.46%
Downside Deviation	1.28%	1.16%	1.13%	1.00%	0.41%	0.00%

Up Capture vs. Barclay CTA Index

Legend: Aenaon Syncro Currencies - Vanilla, Barclay CTA Index

Down Capture vs. Barclay CTA Index

Legend: Aenaon Syncro Currencies - Vanilla, Barclay CTA Index

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Legend: Aenaon Syncro Currencies - Vanilla
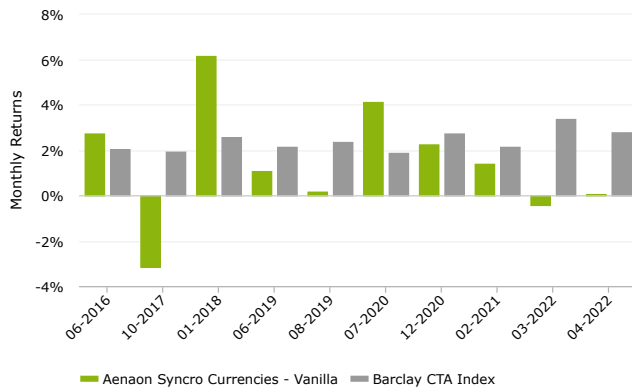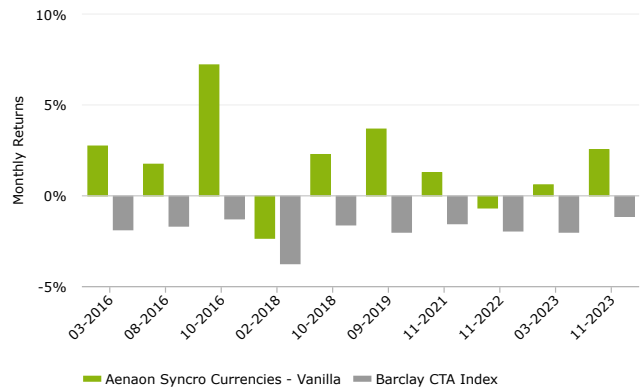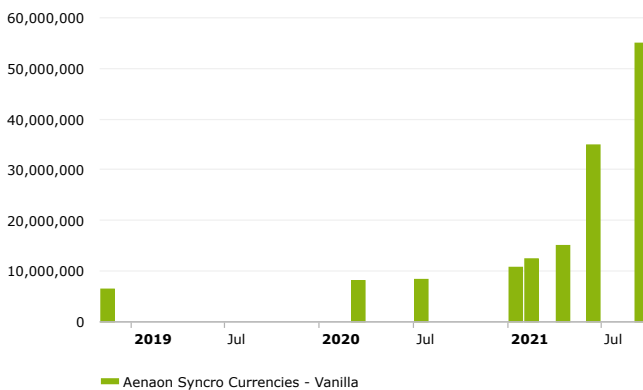
Instruments

Data not available

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

Aenaon Markets builds specialized software for FinTech companies, financial institutions, robo advisors, wealth and asset managment firms.