

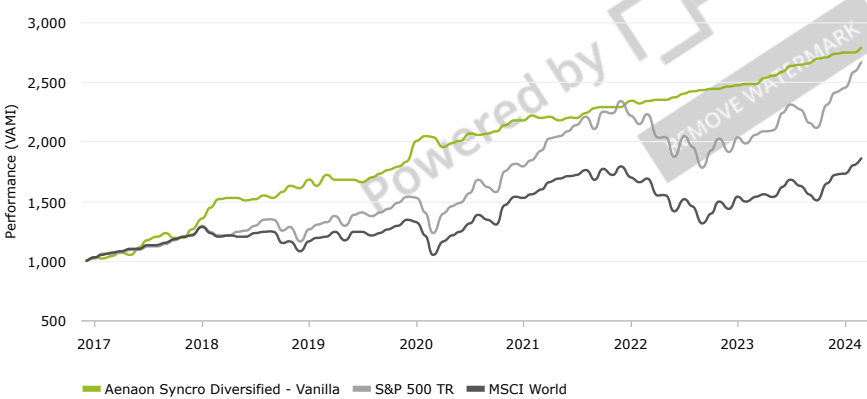
Investment Strategy

AENAON Syncro Diversified uses a systematic approach trading a multi-asset portfolio of Equities and major Currencies. A multi-asset strategy combines different types of assets, such as stocks, bonds, real estate or cash to create a more nimble and broadly diversified portfolio. 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.

General Information

Company	Aenaon Markets SA
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Performance Compiled by	Deloitte

Performance (VAMI)



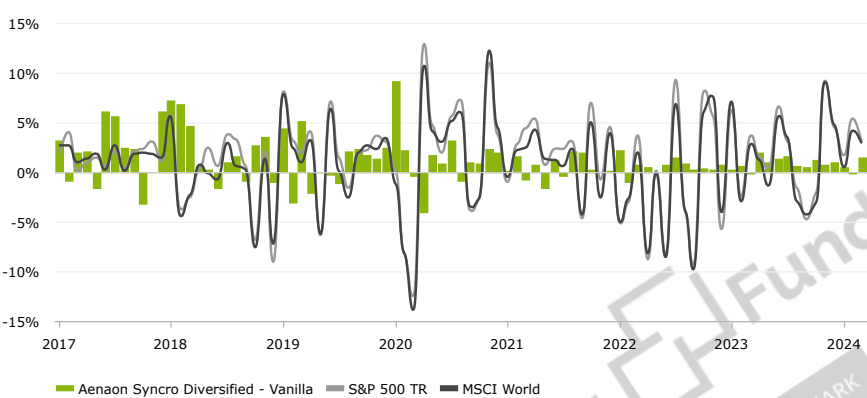
General Information

Inception Date	Jan 2017
Minimum Investment	100,000 USD
Management Fee	2.00%
Performance Fee	20.00%
Highwater Mark	Yes
Investment Restriction	None

Statistics

Sharpe Ratio	1.90
Sortino Ratio	5.24
Sterling Ratio	0.78
Standard Deviation Monthly	2.21%
Downside Deviation	0.78%
Correlation vs S&P 500	-0.05

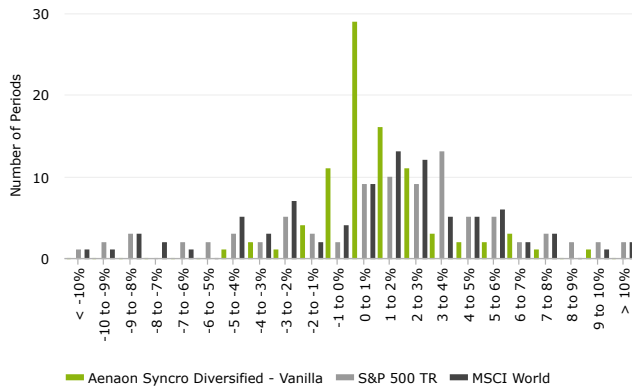
Monthly Returns



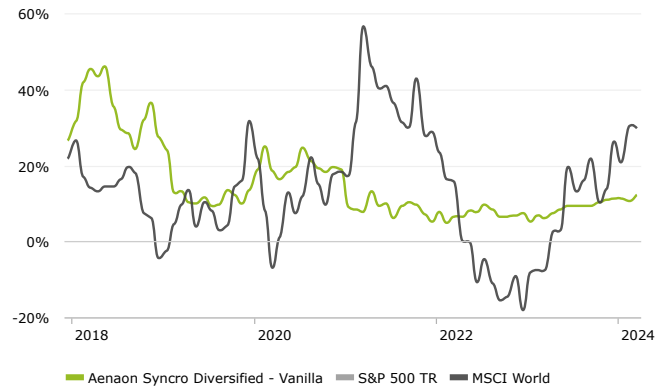
Monthly Performance

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year
2024	0.43	-0.17	1.50										1.76
2023	0.20	0.55	-0.09	1.99	0.93	1.34	1.63	0.65	0.46	1.18	0.74	1.03	11.12
2022	2.25	-0.94	0.78	0.54	0.01	0.69	1.44	0.85	0.27	0.35	0.28	0.76	7.49
2021	0.09	1.55	-0.77	0.72	-1.62	1.22	-0.36	2.08	1.90	0.24	0.04	0.16	5.31
2020	9.13	2.17	-0.35	-4.02	1.72	0.87	3.21	-0.87	0.92	0.82	2.35	1.91	18.81
2019	4.40	-3.00	5.18	-2.10	0.01	-0.22	-1.08	2.11	2.34	1.69	1.40	2.44	13.62
2018	7.17	6.82	4.63	0.66	0.23	-1.57	0.92	1.60	-0.86	2.73	3.57	-0.97	27.40
2017	3.16	-0.89	1.99	2.07	-1.54	6.11	5.67	2.40	2.31	-3.19	0.06	6.14	26.57

Distribution of Monthly Returns



12 Month Rolling ROR



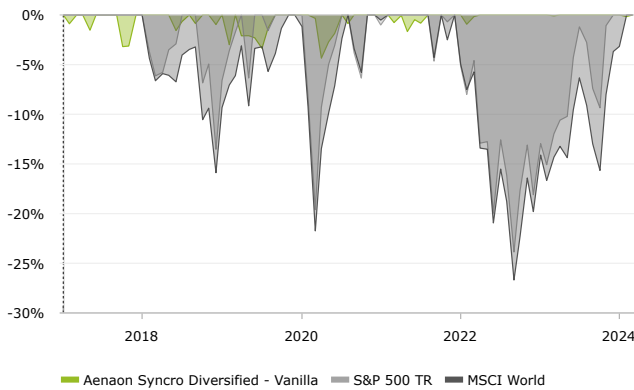
Drawdown Report

No.	Depth (%)	Length (Months)	Recovery (Months)	Start date	End date
1	-4.36%	2	3	03/2020	07/2020
2	-3.36%	4	2	04/2019	09/2019
3	-3.19%	1	2	10/2017	12/2017
4	-3.00%	1	1	02/2019	03/2019
5	-1.67%	3	3	03/2021	08/2021

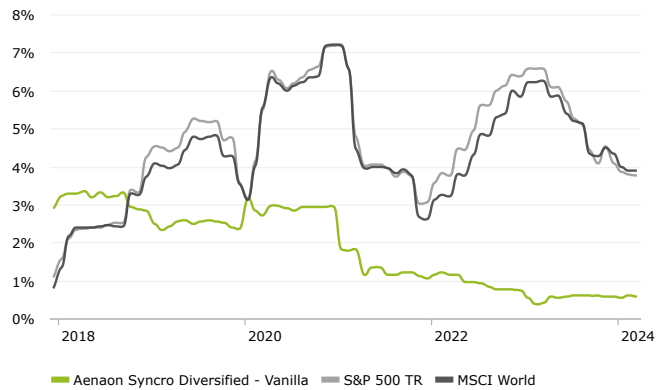
Return Report

Period	Best	Worst	Average	Median	Last	V
1 Month	9.13%	-4.02%	1.21%	0.85%	1.50%	
3 Months	21.51%	-2.71%	3.68%	2.58%	1.76%	
6 Months	28.27%	-1.40%	7.55%	5.80%	4.79%	
1 Year	45.96%	4.94%	15.33%	10.45%	12.34%	
2 Years	64.71%	12.21%	29.94%	29.39%	19.08%	
3 Years	99.81%	21.53%	48.04%	42.17%	26.91%	
5 Years	129.23%	62.23%	89.83%	77.88%	62.23%	

Drawdown



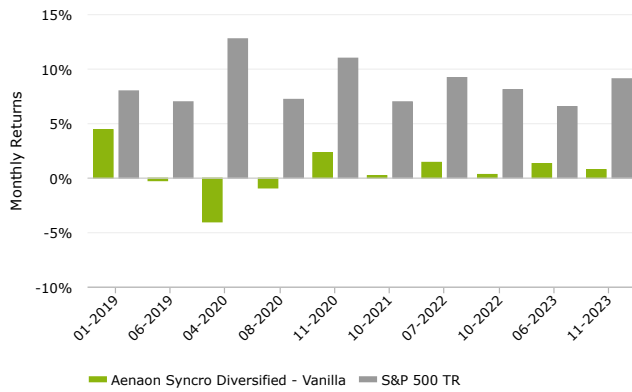
Volatility (12 Months Rolling)



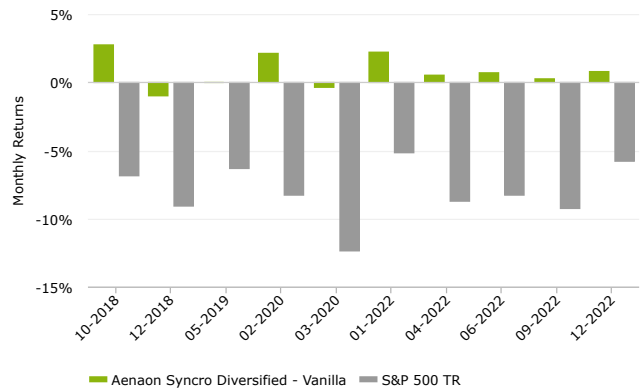
Time Window Analysis

	1 Month	3 Months	6 Months	1 Year	2 Years	3 Years
Annual Compounded Avg	15.18%	52.58%	134.91%	429.68%	2060.44%	9714.74%
% Positive	78.16%	87.06%	98.78%	100.00%	100.00%	100.00%
Avg. Pos. Period	1.91%	4.42%	7.66%	15.33%	29.94%	48.04%
Avg. Neg. Period	-1.30%	-1.34%	-1.40%	-	-	-
Sharpe Ratio	1.90	2.80	4.16	5.17	7.23	7.65
Sortino Ratio	5.24	22.14	164.78	0.00	0.00	0.00
Standard Deviation	2.21%	4.55%	6.28%	10.27%	14.34%	21.75%
Downside Deviation	0.78%	0.56%	0.16%	0.00%	0.00%	0.00%

Up Capture vs. S&P 500 TR



Down Capture vs. S&P 500 TR



AUM

Chart not applicable - The program has no AUM data

Instruments

Data not available



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

Returns are based on proforma adjustments to a proprietary account to reflect fees. Client accounts will be traded in like fashion.
A - Audited by Deloitte Cyprus Ltd

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