

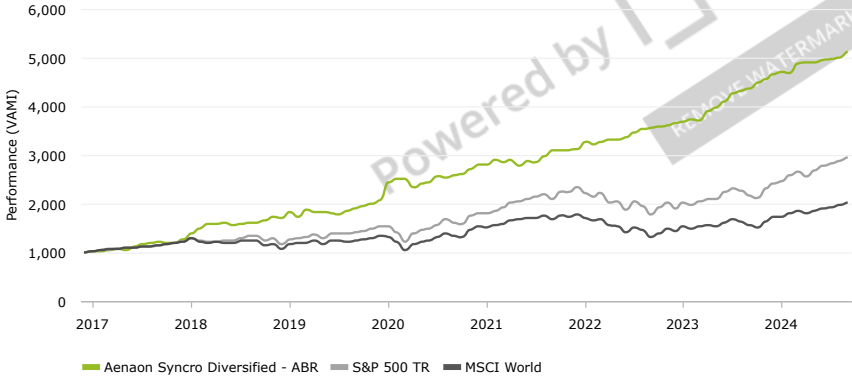
Investment Strategy

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.

Company Information

Company	Aenaon Investments SA
Principal	Anastasios Skordakis
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Performance Compiled by	Deloitte

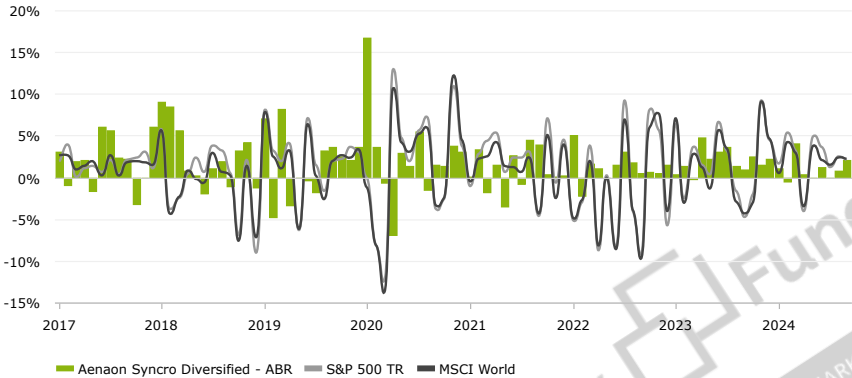
Performance (VAMI)



Fund Information

Inception Date	Jan 2017
Minimum Investment	100,000 USD
Management Fee	2.00%
Performance Fee	20.00%
Highwater Mark	Yes
Investment Restriction	US Only

Monthly Returns



Statistics

Sharpe Ratio	2.01
Sortino Ratio	5.32
Sterling Ratio	1.67
Standard Deviation Monthly	3.13%
Downside Deviation	1.15%
Correlation vs S&P 500	-0.06

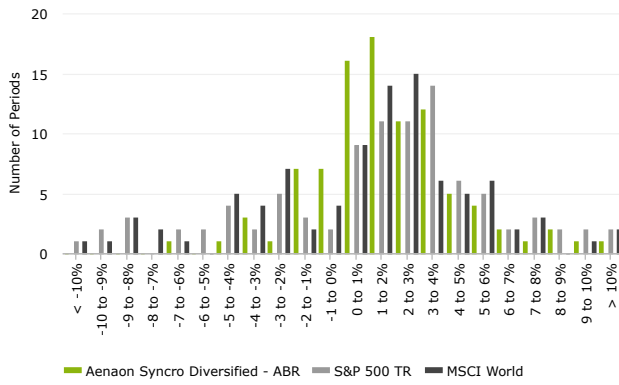
Monthly Performance

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year
2024	1.18	-0.47	4.09	0.40	-0.04	1.25	0.02	0.90	2.14				9.80
2023	0.48	1.36	-0.21	4.86	2.22	3.14	3.77	1.46	1.02	2.63	1.62	2.23	27.41
2022	5.16	-2.09	1.77	1.21	0.02	1.53	3.17	1.85	0.58	0.75	0.60	1.62	17.23
2021	0.19	3.37	-1.65	1.55	-3.45	2.66	-0.76	4.49	4.01	0.49	0.09	0.32	11.57
2020	16.73	3.72	-0.59	-6.79	3.00	1.49	5.48	-1.46	1.55	1.37	3.91	3.12	34.45
2019	7.10	-4.72	8.29	-3.26	0.01	-0.35	-1.70	3.34	3.67	2.61	2.15	3.71	21.96
2018	9.07	8.48	5.68	0.80	0.28	-1.90	1.12	1.93	-1.03	3.31	4.29	-1.16	34.70
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

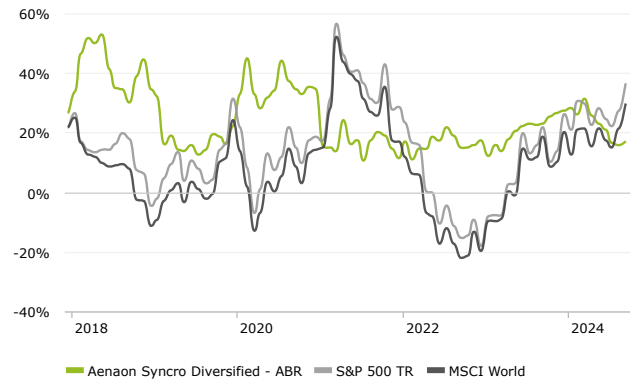
Returns are based on proforma adjustments to a proprietary account to reflect fees. Client accounts will be traded in like fashion.

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



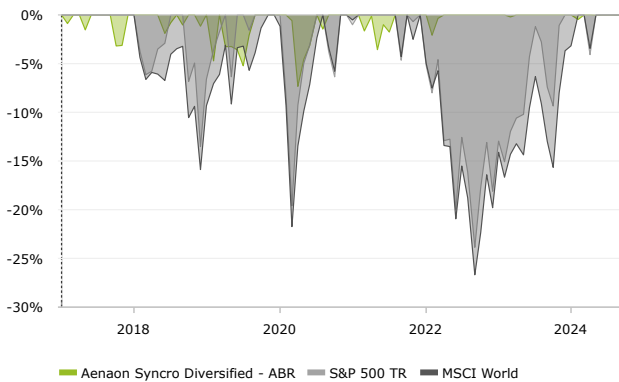
Drawdown Report

No.	Depth (%)	Length (Months)	Recovery (Months)	Start date	End date
1	-7.34%	2	3	03/2020	07/2020
2	-5.23%	4	2	04/2019	09/2019
3	-4.72%	1	1	02/2019	03/2019
4	-3.57%	3	3	03/2021	08/2021
5	-3.19%	1	2	10/2017	12/2017

Return Report

Period	Best	Worst	Average	Median	Last	Winning %
1 Month	16.73%	-6.79%	1.82%	1.55%	2.14%	78.49%
3 Months	25.58%	-4.56%	5.57%	4.77%	3.08%	87.91%
6 Months	36.44%	-2.22%	11.56%	9.62%	4.74%	98.86%
1 Year	52.65%	10.59%	24.44%	21.32%	17.06%	100.00%
2 Years	80.67%	27.58%	51.24%	50.10%	44.09%	100.00%
3 Years	146.22%	47.94%	86.37%	80.77%	65.48%	100.00%
5 Years	217.97%	134.83%	179.16%	172.21%	167.44%	100.00%

Drawdown



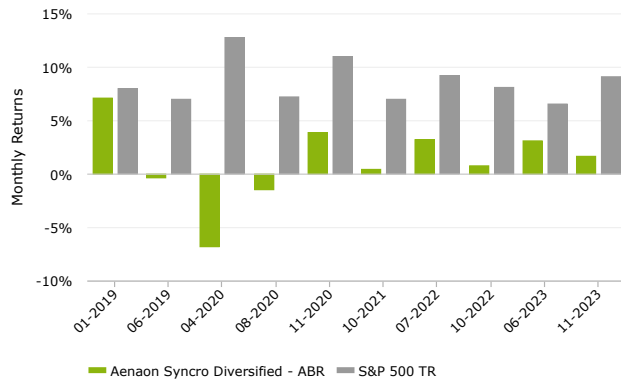
Volatility (12 Months Rolling)



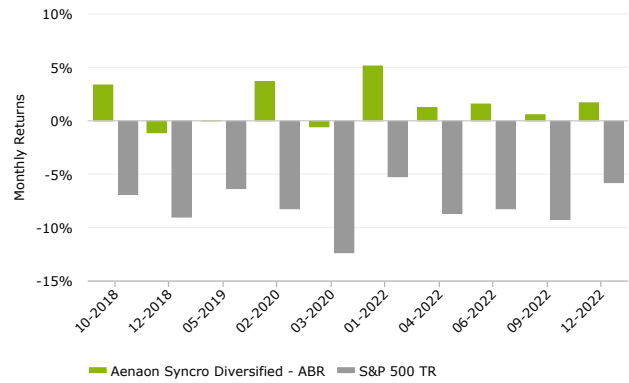
Time Window Analysis

	1 Month	3 Months	6 Months	1 Year	2 Years	3 Years
Annual Compounded Avg	23.44%	88.13%	261.43%	1223.50%	13612.18%	161086.70%
% Positive	78.49%	87.91%	98.86%	100.00%	100.00%	100.00%
Avg. Pos. Period	2.83%	6.64%	11.72%	24.44%	51.24%	86.37%
Avg. Neg. Period	-1.86%	-2.21%	-2.22%	-	-	-
Sharpe Ratio	2.01	3.20	5.12	8.07	13.77	13.08
Sortino Ratio	5.32	20.39	165.78	0.00	0.00	0.00
Standard Deviation	3.13%	6.04%	7.83%	10.49%	12.89%	22.88%
Downside Deviation	1.15%	0.92%	0.24%	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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