Report Parameters

Start Date	06/01/2010
End Date	08/31/2026
Initial Balance	€250,000
Rebalancing	Rebalance annually
Reinvest Dividends	Yes

CQT Dynamic

CQT Investment Group is a forward-thinking investment company specializing in systematic index investing, megatrends, and risk mitigation. Our mission is to achieve high risk-adjusted returns (+20%) by harnessing the power of long-term structural shifts known as megatrends. We employ a straightforward approach, using a diverse set of systematic models to identify and capitalize on trends across various time frames.

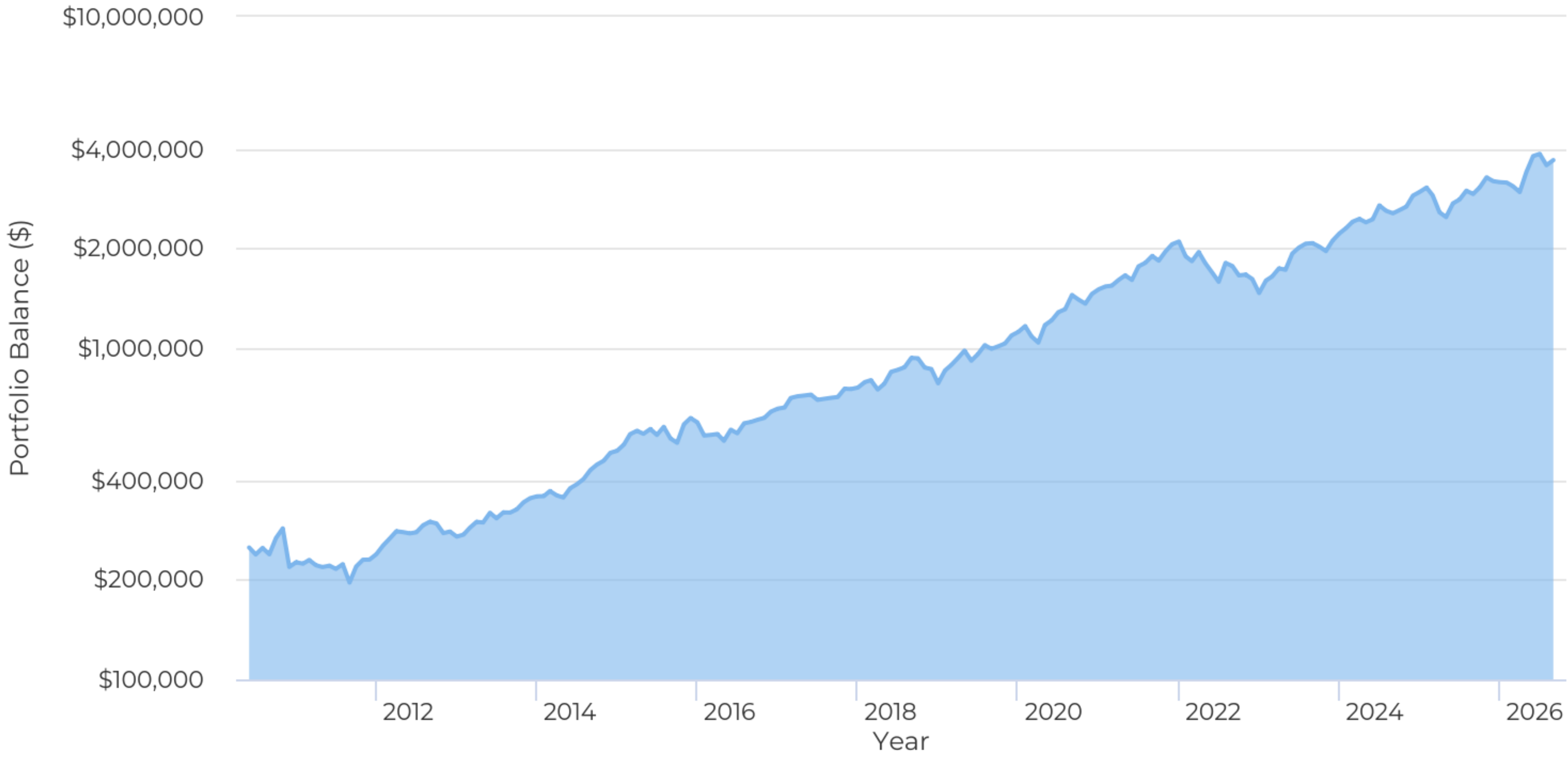
Our strategy is centered on leveraged index investments, offering exposure to broad market trends while ensuring simplicity and efficiency. By targeting megatrends that shape and redefine industries, we strive to deliver consistent, attractive risk-adjusted returns.

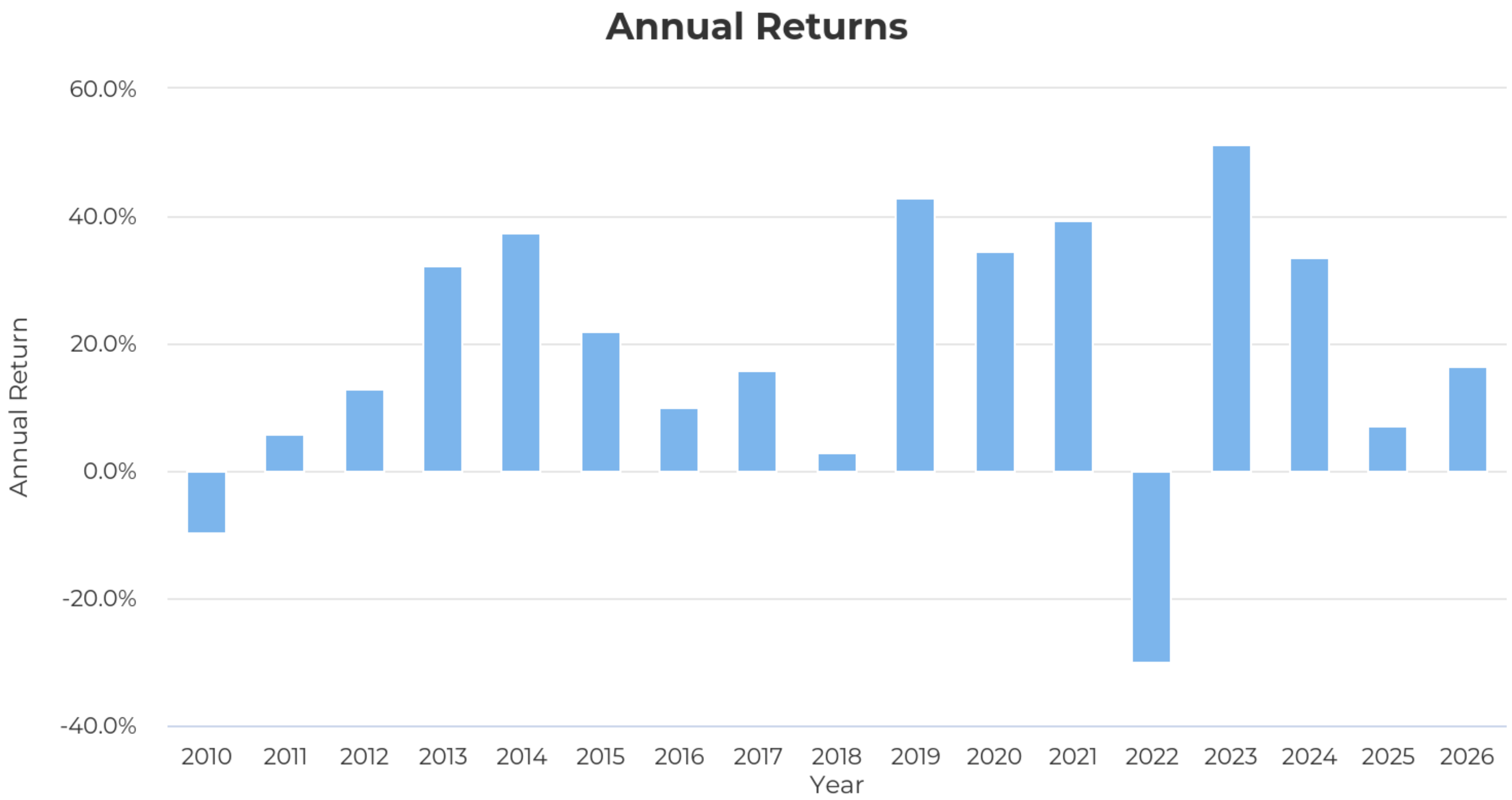
Committed to simplicity and a systematic framework, CQT is well-positioned to navigate evolving market conditions and seize opportunities from emerging megatrends. Our focus on index-based investing provides shareholders with a straightforward and effective way to participate in the potential growth of the global economy.

Portfolio Performance (Jun 2010 - Aug 2026)

Metric	CQT Dynamic
Start Balance	€250,000
End Balance	€3,693,240
End Balance (inflation adjusted)	€2,057,396
Annualized Return (CAGR)	18.02%
Annualized Return (CAGR, inflation adjusted)	13.85%
Standard Deviation	18.47%
Best Year	51.19%
Worst Year	-30.05%
Maximum Drawdown	-31.36%
Sharpe Ratio	0.96
Sortino Ratio	1.56

Portfolio Growth




Annual Returns
60.0%
40.0%
20.0%
0.0%
-20.0%
-40.0%
Annual Return
2010
2011
2012
2013
2014
2015
2016
2017
2018
2019
2020
2021
2022
2023
2024
2025
2026
Year

Trailing Returns

Name	Total Return			Annualized Return				Annualized Standard Deviation	
	3 Month	Year To Date	1 year	3 year	5 year	10 year	Full	3 year	5 year
CQT Dynamic	-2.75%	16.56%	26.53%	21.22%	14.25%	19.96%	18.02%	19.33%	20.66%

Trailing return and volatility are as of last calendar month ending August 2026

CQT Dynamic Returns

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Total	Inflation	Balance
2010						-4.69%	4.63%	-4.30%	11.91%	6.96%	-23.50%	3.33%	-9.70%	2.54%	€225,743
2011	-1.03%	2.61%	-3.56%	-1.28%	0.97%	-2.18%	3.29%	-11.97%	11.78%	4.82%	0.10%	3.82%	5.73%	3.27%	€238,673
2012	6.31%	4.72%	5.34%	-0.56%	-0.87%	0.73%	5.06%	2.44%	-1.20%	-6.47%	1.05%	-3.44%	13.01%	2.40%	€269,726
2013	1.42%	4.78%	4.26%	-0.38%	6.87%	-3.71%	4.17%	-0.11%	2.25%	5.02%	2.91%	1.30%	32.30%	1.50%	€356,852
2014	0.13%	3.60%	-2.96%	-1.45%	6.62%	2.76%	3.75%	6.45%	3.87%	2.73%	5.65%	1.43%	37.26%	0.67%	€489,819
2015	4.44%	7.47%	2.31%	-2.00%	3.34%	-3.99%	5.73%	-7.78%	-2.89%	13.71%	4.41%	-2.91%	21.87%	0.93%	€596,951
2016	-8.80%	0.42%	0.66%	-4.59%	7.94%	-2.36%	7.14%	0.95%	1.54%	1.30%	4.46%	2.08%	9.96%	1.84%	€656,409
2017	0.79%	6.87%	1.18%	0.51%	0.62%	-3.56%	0.74%	0.71%	0.53%	5.93%	-0.22%	1.07%	15.81%	2.46%	€760,156
2018	3.83%	1.37%	-6.28%	4.07%	8.68%	1.35%	1.82%	6.72%	-0.26%	-6.27%	-0.99%	-9.41%	3.03%	3.21%	€783,191
2019	9.26%	3.79%	5.04%	5.31%	-6.74%	4.61%	6.43%	-2.47%	1.73%	1.96%	5.77%	2.53%	42.90%	2.32%	€1,119,171
2020	4.09%	-6.90%	-4.19%	12.93%	3.36%	5.78%	2.10%	10.39%	-3.13%	-2.78%	7.03%	3.25%	34.48%	1.42%	€1,505,040
2021	2.00%	0.48%	4.08%	3.28%	-3.15%	9.91%	2.48%	4.90%	-3.21%	6.64%	5.11%	1.88%	39.34%	7.62%	€2,097,078
2022	-9.86%	-3.19%	6.51%	-7.44%	-6.24%	-6.26%	13.96%	-2.08%	-6.34%	0.55%	-3.04%	-9.22%	-30.05%	14.50%	€1,466,860
2023	9.04%	2.80%	5.82%	-0.97%	12.01%	4.18%	2.77%	0.34%	-2.31%	-3.12%	7.46%	5.15%	51.19%	9.98%	€2,217,726
2024	3.87%	4.46%	2.00%	-2.33%	2.12%	10.09%	-3.65%	-1.73%	2.25%	2.42%	7.96%	2.65%	33.55%	7.45%	€2,961,719
2025	3.04%	-5.29%	-11.11%	-3.25%	9.99%	2.68%	6.35%	-2.23%	4.69%	7.18%	-2.56%	-0.72%	6.98%	0.00%	€3,168,397
2026	-0.29%	-2.45%	-4.00%	14.78%	11.83%	1.57%	-7.55%	3.57%					16.56%	0.00%	€3,693,240

Annual return for 2010 is from 06/01/2010 to 12/31/2010 and annual return for 2026 is from 01/01/2026 to 08/31/2026

Annualized Rolling Return (36 months)