

### Report Parameters

<b>Start Date</b>	06/01/2010
<b>End Date</b>	06/30/2026
<b>Initial Balance</b>	€10,000
<b>Rebalancing</b>	Rebalance annually
<b>Reinvest Dividends</b>	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.

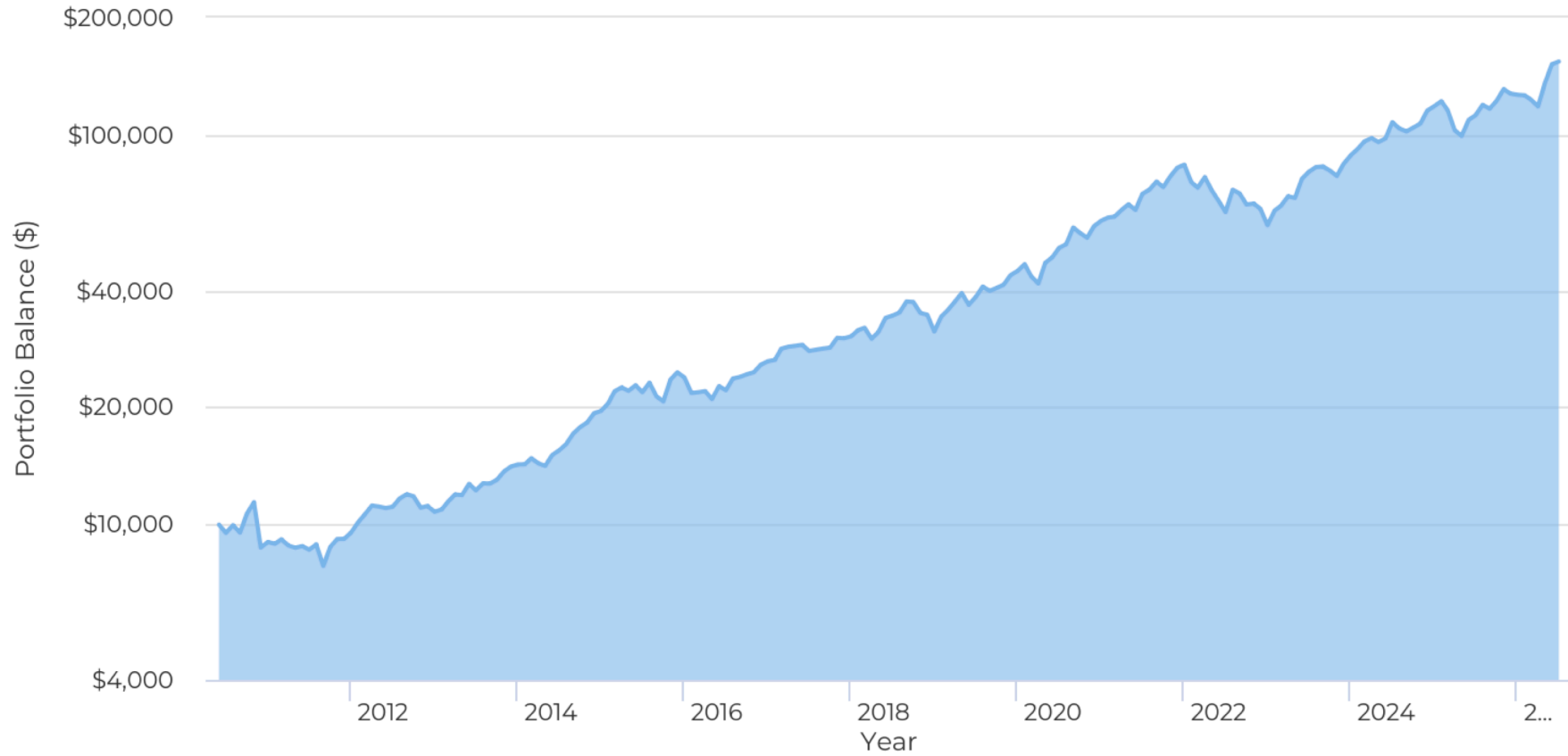
Our strategy is centered on leveraged index investments, offering exposure to broad market trends while ensuring simplicity and efficiency. By targeting megatrends that shape and redefine industries, we strive to deliver consistent, attractive risk-adjusted returns.

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.

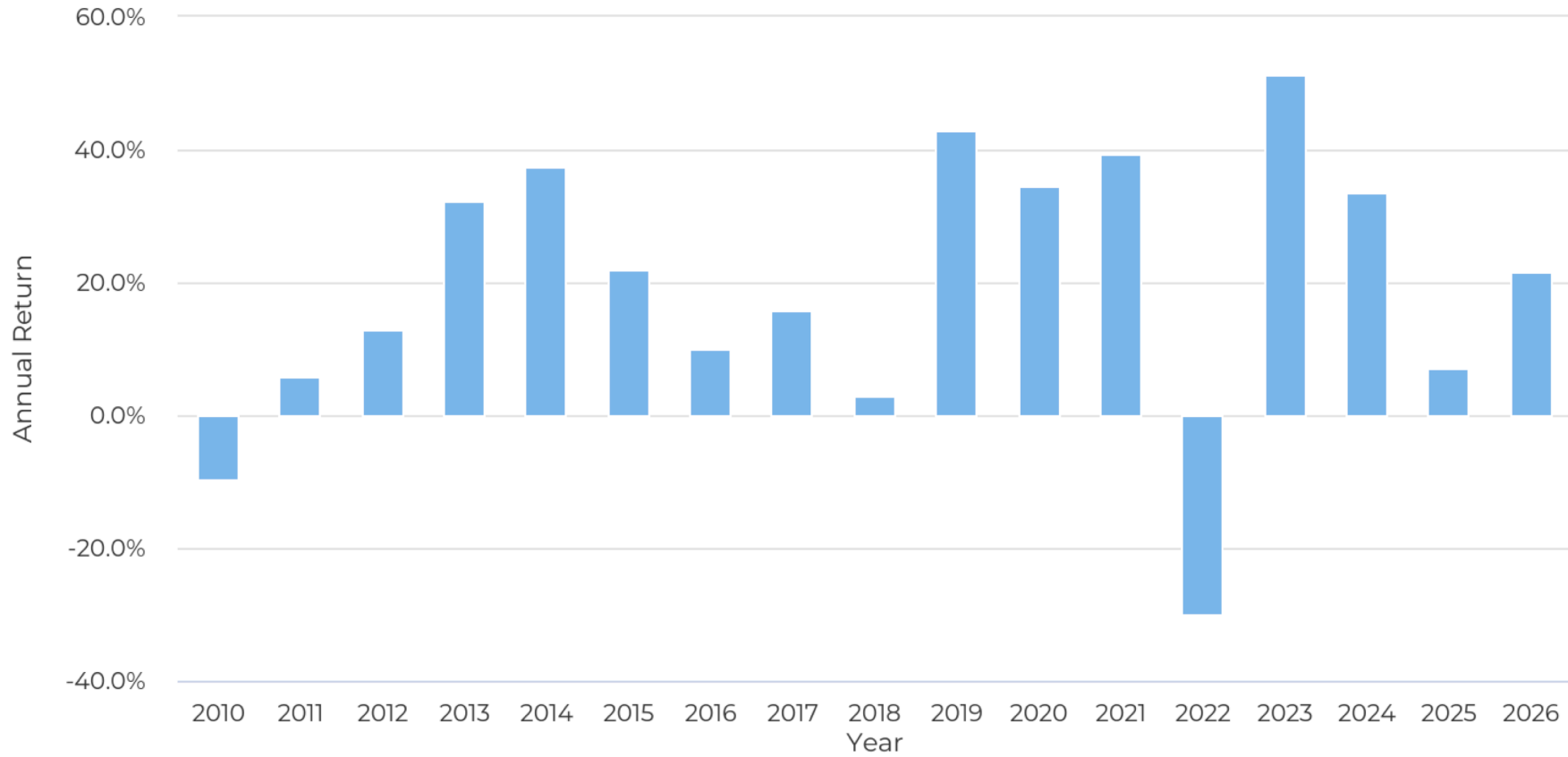
**Portfolio Performance (Jun 2010 - Jun 2026)**

Metric	CQT Dynamic
Start Balance	€10,000
End Balance	€154,286
End Balance (inflation adjusted)	€85,948
Annualized Return (CAGR)	18.55%
Annualized Return (CAGR, inflation adjusted)	14.31%
Standard Deviation	18.42%
Best Year	51.19%
Worst Year	-30.05%
Maximum Drawdown	-31.36%
Sharpe Ratio	0.99
Sortino Ratio	1.62

### Portfolio Growth



### Annual Returns



**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	30.37%	21.74%	37.39%	24.25%	16.93%	21.43%	18.55%	18.53%

*Trailing return and volatility are as of last calendar month ending June 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%	€9,030
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%	€9,547
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%	€10,789
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%	€14,274
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%	€19,593
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%	€23,878
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%	€26,256
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%	€30,406
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%	€31,328
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%	€44,767
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%	€60,202
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%	€83,883
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%	€58,674
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%	€88,709
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%	€118,469
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%	€126,736
2026	-0.29%	-2.45%	-4.00%	14.78%	11.83%	1.57%							21.74%	0.00%	€154,286

Annual return for 2010 is from 06/01/2010 to 12/31/2010 and annual return for 2026 is from 01/01/2026 to 06/30/2026

### Annualized Rolling Return (60 months)

