Nexqion Global Alpha Strategy

Performance & Risk Report · 2015–2025 · 31 December 2025

11-YEAR CAGR	SHARPE RATIO	SORTINO RATIO	MAX DRAWDOWN	VAR 95%	ALPHA VS BENCHMARK	INFORMATION RATIO
14.53%	0.93	1.52	-39.88%	1.34%	+4.69%	1.08

Period	Fund	Benchmark	Active Return
1M	8.11%	8.29%	-0.18%
3M	10.99%	13.24%	-2.25%
6M	9.98%	11.88%	-1.90%
1Y	14.06%	13.59%	+0.48%
3Y	71.64%	49.22%	+22.41%
5Y	108.45%	68.03%	+40.41%

All returns gross of fees. Active return = Fund minus Benchmark. Periods longer than 1 year are annualised. | Sharpe Ratio: 2% risk-free rate. VaR/CVaR: historical simulation. Tracking error: annualised standard deviation of daily active returns.