

Comparaison de la performance CPIC part A vs. Groupe de référence

Nom du Fonds	Performance (%)		5Y Risk		
	5Y Annualisée	Quartile 5Y Annualisée	Volatilité Ann.	Ratio de Sharpe	Max DD
CPIC Part A consolidé	2.49	Q1	7.22	0.40	-12.20
Fund 13	1.86	Q1	6.40	-0.17	-12.50
Fund 7	1.40	Q1	6.34	-0.24	-9.73
Fund 25	1.28	Q1	7.55	-0.21	-14.27
Fund 35	1.18	Q1	8.67	-0.20	-16.24
Fund 21	1.11	Q1	9.34	-0.18	-16.45
Fund 23	0.91	Q1	7.75	-0.24	-15.65
Fund 44	0.83	Q1	7.55	-0.25	-16.34
Fund 11	0.82	Q1	6.49	-0.28	-11.44
Fund 1	0.74	Q1	7.92	-0.24	-13.30
Fund 19	0.70	Q1	6.37	-0.28	-13.15
Fund 45	0.70	Q1	7.80	-0.25	-19.25
Fund 28	0.64	Q1	6.48	-0.31	-12.85
Fund 5	0.62	Q2	5.30	-0.31	-10.62
Fund 29	0.45	Q2	6.37	-0.33	-13.90
Fund 9	0.40	Q2	6.25	-0.34	-10.24
Fund 31	0.37	Q2	6.45	-0.34	-13.62
Fund 20	0.36	Q2	5.28	-0.35	-12.41
Fund 26	0.11	Q2	5.20	-0.42	-12.73
Fund 2	0.08	Q2	7.84	-0.30	-13.31
Fund 38	0.05	Q2	7.73	-0.31	-15.40
Fund 27	-0.06	Q2	5.21	-0.41	-12.96
Fund 50	-0.06	Q2	7.70	-0.33	-19.17
Fund 8	-0.09	Q2	7.36	-0.34	-11.03
Fund 36	-0.27	Q2	7.34	-0.35	-15.35
Fund 4	-0.36	Q3	3.91	-0.50	-7.87
Fund 46	-0.44	Q3	6.21	-0.42	-16.19
Fund 48	-0.45	Q3	8.26	-0.32	-19.46
Fund 33	-0.47	Q3	7.15	-0.37	-15.57
Fund 47	-0.58	Q3	7.79	-0.36	-20.45
Fund 12	-0.60	Q3	8.42	-0.33	-15.21
Fund 14	-0.64	Q3	7.62	-0.36	-13.36
Fund 17	-0.69	Q3	7.84	-0.37	-15.07
Fund 24	-0.71	Q3	7.67	-0.38	-14.11
Fund 10	-0.73	Q3	6.65	-0.42	-11.83
Fund 43	-0.74	Q3	6.85	-0.41	-15.81
Fund 34	-0.75	Q3	8.48	-0.34	-17.76
Fund 18	-0.77	Q4	5.90	-0.44	-11.79
Fund 40	-0.81	Q4	6.27	-0.45	-15.49
Fund 6	-0.88	Q4	5.19	-0.50	-8.86
Fund 39	-0.91	Q4	7.61	-0.41	-15.67
Fund 15	-0.94	Q4	6.35	-0.46	-12.89
Fund 30	-0.95	Q4	6.09	-0.46	-14.10
Fund 16	-0.97	Q4	6.30	-0.46	-12.96
Fund 32	-1.20	Q4	6.66	-0.46	-15.55
Fund 22	-1.41	Q4	9.71	-0.35	-18.37
Fund 37	-1.60	Q4	5.74	-0.54	-14.32
Fund 41	-1.78	Q4	5.72	-0.52	-15.82
Fund 49	-1.88	Q4	8.88	-0.42	-22.32
Fund 42	-2.59	Q4	5.76	-0.62	-17.03
Fund 3	n/a	Q1			

Période : 31.12.2017 – 31.12.2022

Groupe de référence constitué de **50 fonds diversifiés de taille significative (>~300mio)**, comportant entre **25% et 35% d'actions** (allocation d'actifs similaire à celle du portefeuille CPIC Part A consolidée).

Ce groupe de référence comprend les fonds publics de grandes banques et de compagnies d'assurance.

La performance de ces fonds, comme celle du fonds CPIC Part A, est **nette de tous frais**.

La performance de la part A se situe dans le premier quartile sur 5 ans (objectif de long terme).

Sur 5 ans, le **Ratio de Sharpe** (rapport de la performance en excès du taux sans risque par unité de volatilité) si situe lui aussi dans le premier quartile.

Source: Morningstar, 31/12/2022.

Performance and Risk currency: EUR. AUM and Flow currency: EUR million.

The peer group methodology cited herein is provided for information purposes only and may be subject to change over time. No fund/benchmark/index is directly comparable to the investment objectives, strategy or universe of our fund.

Returns shown net of fees. The performance of a peer group shall not be indicative of past or future performance of any fund. For illustrative purposes only.

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Médiane du groupe	-0.32		4.90	0.38	-8.30
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Lombard Odier Investment Managers.