

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

Nom du Fonds	Performance (%)	Quartile	5Y Risk		
	5Y Annualisée	5Y Annualisée	Volatilité Ann.	Ratio de Sharpe	Max DD
Fund 1	4.88	Q1	9.56	0.17	-16.45
CPIC Part A consolidée *	4.80	Q1	7.30	0.62	-12.20
Fund 2	4.21	Q1	8.93	0.12	-16.24
Fund 4	3.86	Q1	8.36	0.09	-19.25
Fund 23	3.83	Q1	6.28	0.10	-9.73
Fund 5	3.69	Q1	7.93	0.08	-16.34
Fund 12	3.43	Q1	7.67	0.06	-15.65
Fund 20	3.41	Q1	7.07	0.06	-11.03
Fund 13	3.40	Q1	8.07	0.06	-16.34
Fund 27	3.35	Q1	6.28	0.06	-9.31
Fund 11	3.24	Q1	6.64	0.04	-11.44
Fund 33	3.20	Q1	5.30	0.03	-10.62
Fund 43	3.06	Q1	9.07	0.04	-13.85
Fund 31	3.05	Q2	5.82	0.02	-10.82
Fund 44	2.96	Q2	6.49	0.02	-10.29
Fund 32	2.88	Q2	7.95	0.02	-16.44
Fund 9	2.87	Q2	7.91	0.02	-15.40
Fund 24	2.87	Q2	6.32	0.01	-10.24
Fund 26	2.71	Q2	9.95	0.02	-18.32
Fund 8	2.68	Q2	8.68	0.01	-17.76
Fund 7	2.57	Q2	8.35	0.00	-20.45
Fund 17	2.55	Q2	7.77	-0.01	-13.17
Fund 3	2.54	Q2	8.74	0.00	-19.46
Fund 18	2.49	Q2	6.98	-0.02	-12.85
Fund 10	2.39	Q2	5.56	-0.04	-12.96
Fund 14	2.30	Q3	6.51	-0.04	-13.65
Fund 25	2.20	Q3	7.44	-0.04	-15.57
Fund 16	2.04	Q3	6.78	-0.06	-13.62
Fund 15	2.00	Q3	5.40	-0.08	-12.73
Fund 37	2.00	Q3	6.63	-0.07	-13.90
Fund 22	1.96	Q3	8.11	-0.05	-15.07
Fund 38	1.80	Q3	6.27	-0.09	-12.03
Fund 6	1.78	Q3	8.00	-0.07	-15.67
Fund 41	1.70	Q3	5.68	-0.11	-10.68
Fund 36	1.68	Q3	6.71	-0.09	-11.83
Fund 34	1.66	Q3	8.52	-0.07	-16.25
Fund 40	1.59	Q3	8.00	-0.08	-14.11
Fund 19	1.53	Q4	7.51	-0.10	-14.00
Fund 45	1.52	Q4	6.59	-0.11	-12.90
Fund 35	1.49	Q4	7.33	-0.10	-15.81
Fund 28	1.41	Q4	6.51	-0.12	-15.49
Fund 50	1.41	Q4	6.44	-0.12	-10.95
Fund 21	1.28	Q4	9.14	-0.09	-22.32
Fund 30	1.27	Q4	5.99	-0.14	-14.32
Fund 39	1.23	Q4	6.40	-0.14	-14.10
Fund 48	1.21	Q4	4.03	-0.18	-7.87
Fund 46	1.14	Q4	5.47	-0.17	-8.86
Fund 42	1.04	Q4	7.24	-0.14	-15.55
Fund 49	0.36	Q4	5.37	-0.23	-10.75
Fund 47	0.14	Q4	5.97	-0.24	-12.17
Fund 29		Q4			
Médiane du groupe	2.35		7.03	-0.04	-13.88

Période : 31.12.2018 – 31.12.2023

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, 31/12/2023 except for CPIC Part A (LOIM)
Performance and Risk currency: EUR. AUM and Flow currency: EUR million.
* LOIM considered EUR risk free rate = 0.3%

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.

This document has been prepared by LOIM employees who are encouraged to raise assets for their strategy and may have a conflict of interest.