# Comparaison de la performance CPIC Part A vs. Groupe de référence

| | PERFORMANCE | | STATISTICS (5-year) | | |
|---|---|---|---|---|---|
| | Annualized Par année | Quartile | Volatility Volatilité | Sharpe Ratio | Max DD Perte Max |
| Fund 1 | 5.93% | Q1 | 8.8% | 0.48 | -16.5% |
| Fund 44 | 4.84% | Q1 | 6.0% | 0.52 | -10.3% |
| Fund 2 | 4.25% | Q1 | 8.3% | 0.31 | -16.2% |
| Fund 27 | 3.89% | Q1 | 6.1% | 0.36 | -9.3% |
| **CPIC Part A consolidée** | **3.88%** | **Q1** | **6.8%** | **0.32** | **-12.2%** |
| Fund 23 | 3.76% | Q1 | 5.6% | 0.37 | -9.7% |
| Fund 8 | 3.34% | Q1 | 7.9% | 0.21 | -17.8% |
| Fund 26 | 3.19% | Q1 | 9.2% | 0.16 | -19.5% |
| Fund 10 | 3.16% | Q1 | 5.6% | 0.26 | -13.0% |
| Fund 46 | 3.11% | Q1 | 5.4% | 0.26 | -8.9% |
| Fund 24 | 3.10% | Q1 | 5.7% | 0.25 | -10.2% |
| Fund 12 | 2.89% | Q1 | 7.3% | 0.16 | -15.7% |
| Fund 20 | 2.80% | Q1 | 6.5% | 0.17 | -11.0% |
| Fund 13 | 2.77% | Q1 | 7.6% | 0.14 | -16.3% |
| Fund 11 | 2.71% | Q2 | 6.2% | 0.17 | -11.4% |
| Fund 6 | 2.55% | Q2 | 7.5% | 0.12 | -15.7% |
| Fund 30 | 2.44% | Q2 | 5.9% | 0.13 | -14.3% |
| Fund 33 | 2.43% | Q2 | 4.8% | 0.15 | -10.6% |
| Fund 17 | 2.38% | Q2 | 7.3% | 0.10 | -13.2% |
| Fund 36 | 2.38% | Q2 | 6.3% | 0.11 | -11.7% |
| Fund 31 | 2.27% | Q2 | 5.6% | 0.10 | -10.8% |
| Fund 15 | 2.21% | Q2 | 5.1% | 0.10 | -12.7% |
| Fund 9 | 2.02% | Q2 | 7.3% | 0.05 | -15.4% |
| Fund 41 | 1.95% | Q2 | 5.3% | 0.05 | -10.6% |
| Fund 29 | 1.94% | Q2 | 6.4% | 0.04 | -14.6% |
| Fund 22 | 1.92% | Q2 | 7.5% | 0.03 | -15.1% |
| Fund 5 | 1.72% | Q3 | 7.8% | 0.00 | -17.7% |
| Fund 48 | 1.71% | Q3 | 4.1% | 0.00 | -7.9% |
| Fund 50 | 1.61% | Q3 | 6.0% | -0.01 | -11.0% |
| Fund 47 | 1.50% | Q3 | 5.8% | -0.03 | -12.2% |
| Fund 32 | 1.50% | Q3 | 7.7% | -0.02 | -16.4% |
| Fund 43 | 1.42% | Q3 | 8.4% | -0.03 | -13.9% |
| Fund 25 | 1.41% | Q3 | 6.9% | -0.04 | -15.6% |
| Fund 38 | 1.40% | Q3 | 5.9% | -0.05 | -12.0% |
| Fund 19 | 1.40% | Q3 | 7.1% | -0.04 | -14.0% |
| Fund 18 | 1.37% | Q3 | 6.7% | -0.05 | -12.8% |
| Fund 14 | 1.36% | Q3 | 6.2% | -0.05 | -13.6% |
| Fund 3 | 1.33% | Q3 | 8.0% | -0.04 | -19.5% |
| Fund 16 | 1.32% | Q4 | 6.6% | -0.06 | -13.6% |
| Fund 39 | 1.07% | Q4 | 6.1% | -0.10 | -14.1% |
| Fund 35 | 1.02% | Q4 | 7.0% | -0.09 | -16.1% |
| Fund 42 | 0.97% | Q4 | 6.9% | -0.10 | -15.5% |
| Fund 37 | 0.97% | Q4 | 6.4% | -0.11 | -13.9% |
| Fund 45 | 0.94% | Q4 | 6.2% | -0.12 | -12.9% |
| Fund 49 | 0.86% | Q4 | 5.2% | -0.16 | -10.8% |
| Fund 4 | 0.84% | Q4 | 7.9% | -0.11 | -19.2% |
| Fund 40 | 0.79% | Q4 | 7.4% | -0.12 | -14.1% |
| Fund 28 | 0.71% | Q4 | 6.2% | -0.16 | -15.5% |
| Fund 34 | 0.49% | Q4 | 8.0% | -0.15 | -16.3% |
| Fund 21 | -0.23% | Q4 | 8.6% | -0.22 | -22.3% |
| Fund 7 | -0.46% | Q4 | 7.9% | -0.27 | -20.4% |
| **Median / Médiane** | 1.82% | | 0.07 | 0.02 | -0.14 |

## Période : 31.12.2020 - 31.12.2025

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) se situe lui aussi dans le premier quartile.

Source: Bloomberg, 31.12.2025 except for CPIC A share (LOIM).
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.
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