

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

Période : 2015 - 2020

Fund name	Performance (%)	Perf. Rank vs. Group	5Y Risk		
	5Y Ann.		5Y	Volatility Ann.	Sharpe Ratio
Fund 1	4.94	Q1	4.60	0.66	-5.51
Fund 20	4.62	Q1	4.90	0.61	-6.10
Fund 12	4.59	Q1	5.50	0.64	-9.71
Fund 7	3.96	Q1	6.50	0.50	-11.18
Fund 8	3.72	Q1	4.60	0.60	-7.33
Fund 2	3.70	Q1	5.00	0.52	-6.85
Fund 15	3.53	Q1	4.70	0.58	-7.44
CPIC Part A consolidée	3.52	Q1	3.53	1.00	-11.11
Fund 13	3.38	Q1	6.70	0.47	-11.65
Fund 46	3.32	Q1	5.60	0.49	-8.05
Fund 18	3.29	Q1	4.70	0.53	-8.29
Fund 22	3.14	Q1	4.30	0.51	-6.69
Fund 5	3.09	Q2	3.80	0.52	-5.28
Fund 25	2.94	Q2	5.20	0.46	-8.93
Fund 6	2.79	Q2	5.70	0.42	-10.38
Fund 3	2.74	Q2	6.40	0.39	-9.08
Fund 11	2.73	Q2	4.60	0.43	-7.55
Fund 9	2.65	Q2	4.50	0.45	-7.21
Fund 30	2.60	Q2	4.20	0.47	-6.45
Fund 21	2.56	Q2	4.50	0.43	-7.80
Fund 4	2.51	Q2	5.10	0.39	-7.09
Fund 14	2.5	Q2	4.30	0.43	-7.19
Fund 41	2.46	Q2	4.10	0.47	-6.25
Fund 17	2.36	Q2	5.10	0.37	-8.07
Fund 37	2.35	Q3	6.10	0.36	-11.22
Fund 38	2.33	Q3	4.70	0.41	-8.97
Fund 24	2.18	Q3	6.10	0.35	-11.17
Fund 28	2.13	Q3	5.00	0.37	-8.84
Fund 29	2.12	Q3	5.50	0.35	-9.46
Fund 26	2.02	Q3	8.60	0.30	-13.85
Fund 40	1.80	Q3	6.20	0.31	-10.25
Fund 27	1.79	Q3	4.90	0.34	-9.05
Fund 36	1.76	Q3	5.60	0.31	-10.36
Fund 16	1.69	Q3	4.90	0.32	-8.13
Fund 33	1.45	Q3	4.70	0.30	-7.78
Fund 48	1.45	Q3	7.30	0.25	-13.30
Fund 42	1.44	Q4	5.50	0.29	-10.40
Fund 31	1.38	Q4	5.40	0.28	-9.95
Fund 32	1.38	Q4	4.80	0.29	-8.93
Fund 23	0.87	Q4	8.50	0.18	-19.50
Fund 50	0.73	Q4	7.30	0.19	-13.31
Fund 19	0.57	Q4	4.40	0.19	-7.42
Fund 43	0.39	Q4	3.50	0.19	-6.69
Fund 44	0.19	Q4	3.70	0.16	-7.37
Fund 45	0.19	Q4	4.10	0.16	-7.84
Fund 49	0.15	Q4	3.60	0.15	-8.89
Fund 47	-0.02	Q4	4.50	0.13	-8.31
Fund 10		Q4			
Fund 34		Q4			
Fund 35		Q4			
Fund 39		Q4			
Group Median	2.36		4.90	0.38	-8.30

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: Morningstar, 31/12/2020.

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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