

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

| Nom du Fonds | Performance (%) | | 5Y Risk | | |
|--------------------------|-----------------|----------|-----------------|-----------------|--------|
| | 5Y Annualisée | Quartile | Volatility Ann. | Ratio de Sharpe | Max DD |
| Fund 1 | 4.2% | Q1 | 8.9% | 0.35 | -16.5% |
| Fund 2 | 3.8% | Q1 | 8.3% | 0.32 | -16.2% |
| CPIC Part A consolidée * | 3.4% | Q1 | 6.8% | 0.33 | -12.2% |
| Fund 10 | 2.9% | Q1 | 5.4% | 0.33 | -13.0% |
| Fund 23 | 2.8% | Q1 | 5.8% | 0.29 | -9.7% |
| Fund 20 | 2.7% | Q1 | 6.6% | 0.24 | -11.0% |
| Fund 11 | 2.6% | Q1 | 6.2% | 0.24 | -11.4% |
| Fund 12 | 2.6% | Q1 | 7.2% | 0.20 | -15.7% |
| Fund 31 | 2.6% | Q1 | 5.4% | 0.26 | -10.8% |
| Fund 44 | 2.5% | Q1 | 6.1% | 0.23 | -10.3% |
| Fund 27 | 2.5% | Q1 | 5.9% | 0.23 | -9.8% |
| Fund 13 | 2.4% | Q1 | 7.5% | 0.17 | -16.3% |
| Fund 33 | 2.2% | Q1 | 5.2% | 0.20 | -10.6% |
| Fund 9 | 2.0% | Q1 | 7.3% | 0.11 | -15.4% |
| Fund 46 | 2.0% | Q2 | 5.2% | 0.16 | -8.9% |
| Fund 32 | 2.0% | Q2 | 7.6% | 0.11 | -16.4% |
| Fund 5 | 1.9% | Q2 | 7.6% | 0.11 | -17.7% |
| Fund 26 | 1.9% | Q2 | 9.2% | 0.08 | -19.5% |
| Fund 8 | 1.9% | Q2 | 8.0% | 0.09 | -17.8% |
| Fund 17 | 1.9% | Q2 | 7.3% | 0.10 | -13.2% |
| Fund 29 | 1.8% | Q2 | 6.3% | 0.11 | -14.6% |
| Fund 36 | 1.8% | Q2 | 6.3% | 0.11 | -11.7% |
| Fund 24 | 1.8% | Q2 | 5.9% | 0.11 | -10.2% |
| Fund 18 | 1.8% | Q2 | 6.6% | 0.10 | -12.8% |
| Fund 43 | 1.7% | Q2 | 8.5% | 0.07 | -13.9% |
| Fund 30 | 1.7% | Q2 | 5.9% | 0.09 | -14.3% |
| Fund 16 | 1.7% | Q3 | 6.6% | 0.08 | -13.6% |
| Fund 4 | 1.6% | Q3 | 7.8% | 0.06 | -19.2% |
| Fund 15 | 1.6% | Q3 | 5.1% | 0.10 | -12.7% |
| Fund 41 | 1.6% | Q3 | 5.2% | 0.09 | -10.6% |
| Fund 3 | 1.6% | Q3 | 8.1% | 0.05 | -19.5% |
| Fund 6 | 1.4% | Q3 | 7.4% | 0.04 | -15.7% |
| Fund 14 | 1.4% | Q3 | 6.1% | 0.04 | -13.6% |
| Fund 48 | 1.3% | Q3 | 3.9% | 0.05 | -7.9% |
| Fund 25 | 1.2% | Q3 | 6.9% | 0.01 | -15.6% |
| Fund 37 | 1.2% | Q3 | 6.3% | 0.01 | -13.9% |
| Fund 45 | 1.1% | Q3 | 6.2% | -0.01 | -12.9% |
| Fund 19 | 1.1% | Q3 | 7.0% | -0.01 | -14.0% |
| Fund 38 | 1.0% | Q4 | 5.9% | -0.02 | -12.0% |
| Fund 39 | 0.9% | Q4 | 6.1% | -0.04 | -14.1% |
| Fund 34 | 0.8% | Q4 | 8.0% | -0.04 | -16.3% |
| Fund 21 | 0.8% | Q4 | 8.6% | -0.04 | -22.3% |
| Fund 40 | 0.8% | Q4 | 7.5% | -0.05 | -14.1% |
| Fund 22 | 0.8% | Q4 | 7.6% | -0.05 | -15.1% |
| Fund 35 | 0.6% | Q4 | 7.0% | -0.08 | -16.1% |
| Fund 28 | 0.6% | Q4 | 6.1% | -0.09 | -15.5% |
| Fund 50 | 0.5% | Q4 | 6.0% | -0.10 | -11.0% |
| Fund 47 | 0.5% | Q4 | 5.7% | -0.11 | -12.2% |
| Fund 7 | 0.4% | Q4 | 8.3% | -0.09 | -20.4% |
| Fund 42 | 0.0% | Q4 | 6.9% | -0.16 | -15.5% |
| Fund 49 | 0.0% | Q4 | 5.2% | -0.22 | -10.8% |
| Group Median | 1.66% | | 6.6% | 0.09 | -14.0% |

Période : 31.12.2019 – 31.12.2024

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: Bloomberg, 31/12/2024 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.

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