



Rapport de Risque

Actif analysé: MC.PA

Date d'analyse: 23/01/2026

Comparables: CDI.PA, RMS.PA, KER.PA



Performance

Asset	Correlation	Annualised	1D	1W	MTD	1M	2M	3M	6M	YTD	1Y	2Y	3Y	5Y
MC.PA	1.00	15.17%	-0.72%	-2.92%	-8.31%	-5.72%	-5.07%	-4.74%	23.22%	-8.31%	-17.93%	-11.78%	-24.96%	19.06%
CDI.PA	0.96	15.39%	-0.36%	-2.92%	-7.72%	-5.34%	-5.42%	-4.68%	20.14%	-7.72%	-17.37%	-14.54%	-29.64%	26.92%
RMS.PA	0.66	22.33%	-0.05%	-2.74%	0.38%	2.31%	0.28%	-2.92%	-9.52%	0.38%	-19.29%	17.72%	29.90%	146.45%
KER.PA	0.64	9.96%	-1.82%	-4.76%	-8.65%	-8.18%	-7.17%	-20.29%	29.33%	-8.65%	11.23%	-23.63%	-48.83%	-47.49%

Volatilité

Asset	1M	3M	6M	1Y	2Y	3Y	5Y
MC.PA	28.02%	22.34%	30.44%	31.50%	29.68%	29.26%	29.19%
CDI.PA	28.04%	21.63%	30.57%	31.17%	28.99%	28.36%	29.08%
RMS.PA	24.53%	22.55%	26.74%	25.63%	25.73%	25.43%	27.68%
KER.PA	36.63%	31.91%	35.48%	42.05%	39.38%	35.69%	34.08%



Tracking Error

Asset	1M	3M	6M	1Y	2Y	3Y	5Y
MC.PA	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
CDI.PA	11.45%	9.46%	9.35%	8.71%	8.47%	8.40%	9.32%
RMS.PA	14.76%	17.18%	22.32%	24.61%	20.63%	19.46%	18.83%
KER.PA	20.80%	23.97%	30.26%	32.18%	29.83%	26.97%	23.90%

Corrélation Hist.

Asset	1M	3M	6M	1Y	2Y	3Y	5Y
MC.PA	1.00	1.00	1.00	1.00	1.00	1.00	1.00
CDI.PA	0.92	0.91	0.95	0.96	0.96	0.96	0.95
RMS.PA	0.85	0.71	0.70	0.65	0.73	0.76	0.78
KER.PA	0.83	0.66	0.59	0.65	0.66	0.67	0.72



Beta

Asset	1M	3M	6M	1Y	2Y	3Y	5Y
MC.PA	1.00	1.00	1.00	1.00	1.00	1.00	1.00
CDI.PA	0.92	0.88	0.96	0.95	0.94	0.93	0.95
RMS.PA	0.74	0.71	0.62	0.53	0.63	0.66	0.74
KER.PA	1.08	0.94	0.68	0.87	0.88	0.82	0.85

Ratio de Sharpe

Asset	1M	3M	6M	1Y	2Y	3Y	5Y
MC.PA	-2.41	-0.76	1.39	-0.60	-0.30	-0.22	0.23
CDI.PA	-2.32	-0.78	1.19	-0.58	-0.38	-0.30	0.29
RMS.PA	0.65	-0.41	-0.72	-0.74	0.27	0.39	0.74
KER.PA	-3.23	-2.68	1.54	0.34	-0.21	-0.51	-0.18



Max Drawdown

Asset	MDD	Price (Start)	Price (Low)	Last Price	Duration (Days)	Recovery (Days)	Start Date	End Date
MC.PA	-51.44%	901.10	437.55	591.40	797		2023-04-21	2025-06-26
CDI.PA	-51.87%	866.00	416.80	549.50	804		2023-04-14	2025-06-26
RMS.PA	-41.71%	1661.22	968.26	2130.00	209	224	2021-11-19	2022-06-16
KER.PA	-79.59%	768.75	156.92	274.95	1336		2021-08-12	2025-04-09

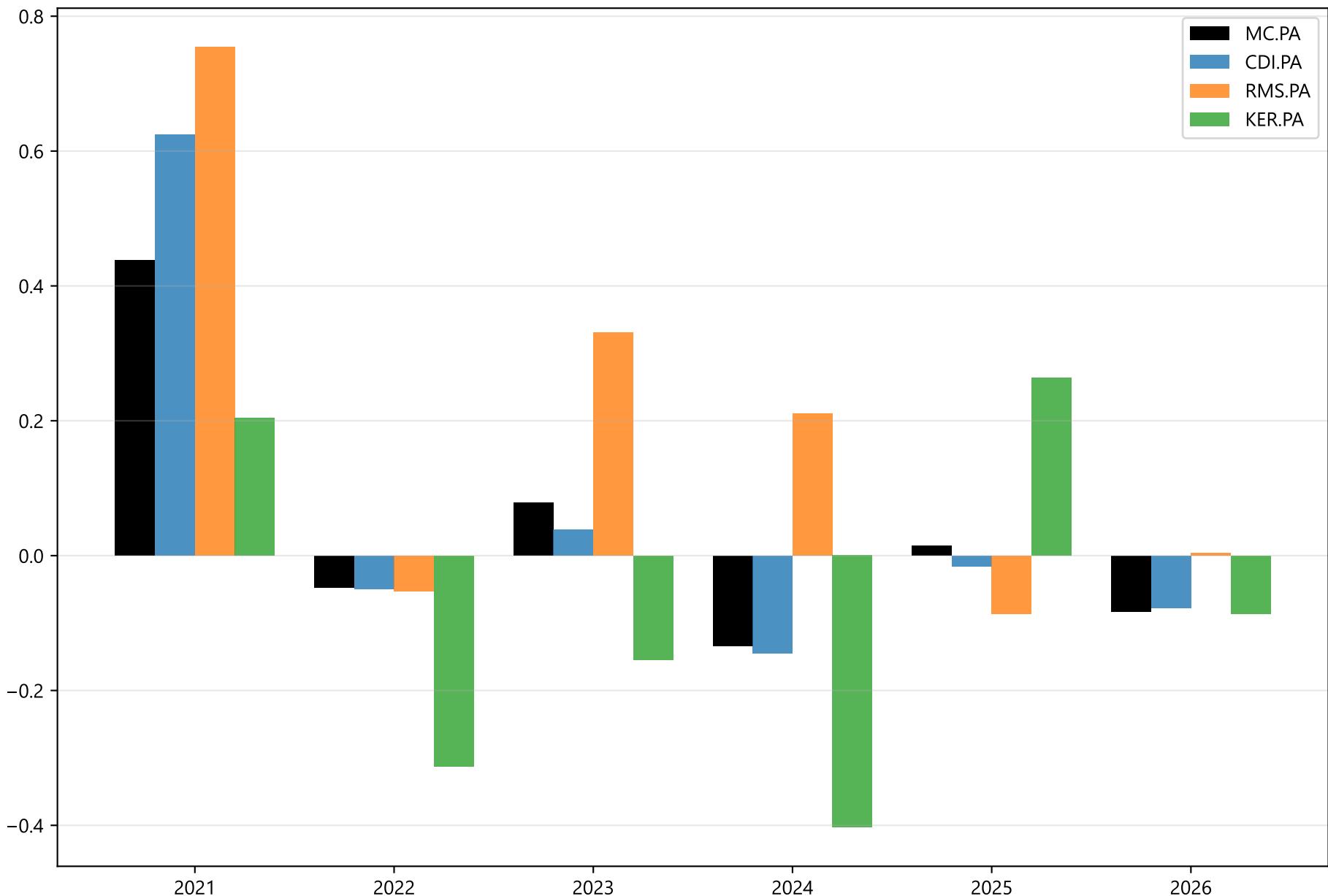


Evolution VL (Base 100) du 2024-01-23 au 2026-01-23



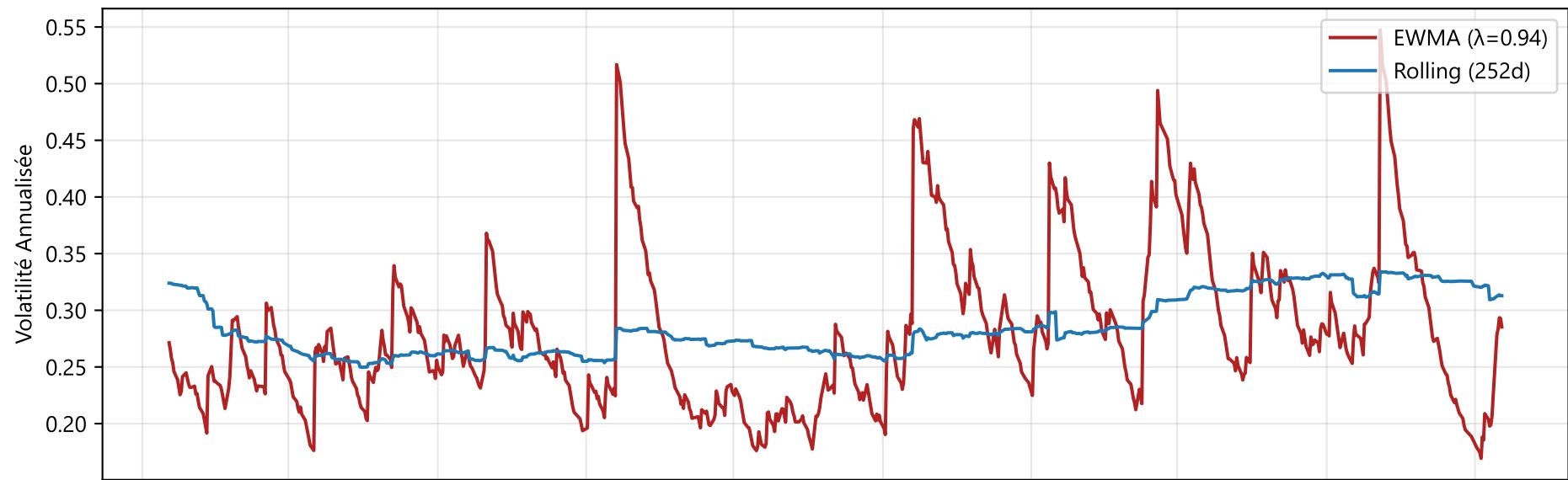


Performance Annuelle (2021 - 2026)



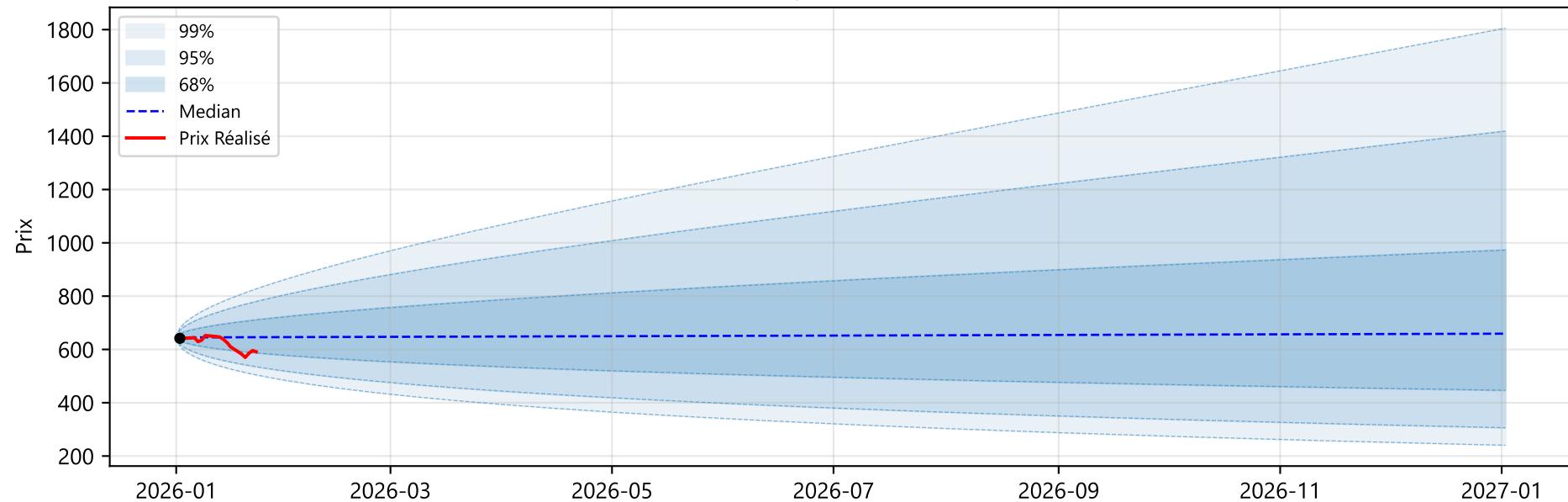


Analyse de Volatilité (3 Ans) : MC.PA





Cône de Volatilité - Départ Current YTD (2026-01-01)



Cône de Volatilité - Départ Previous YTD (2025-01-01)

