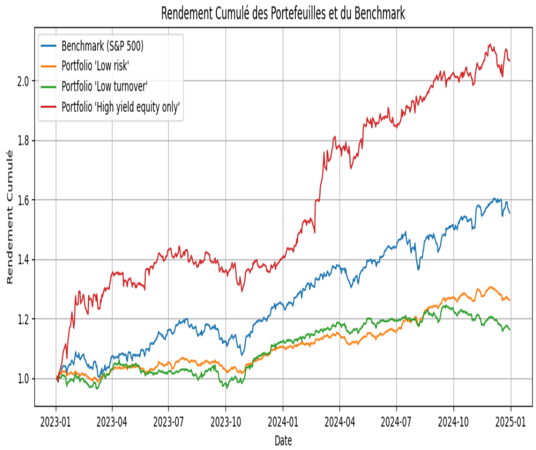
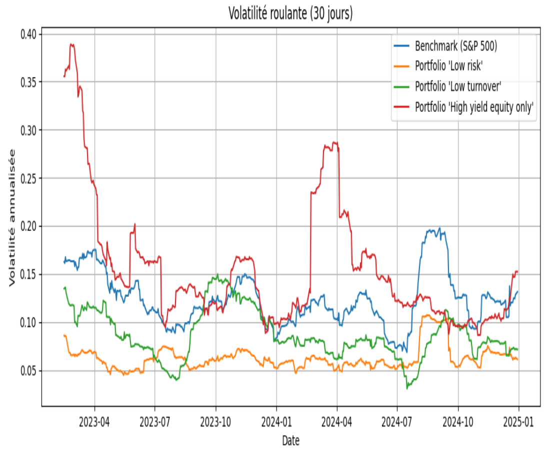
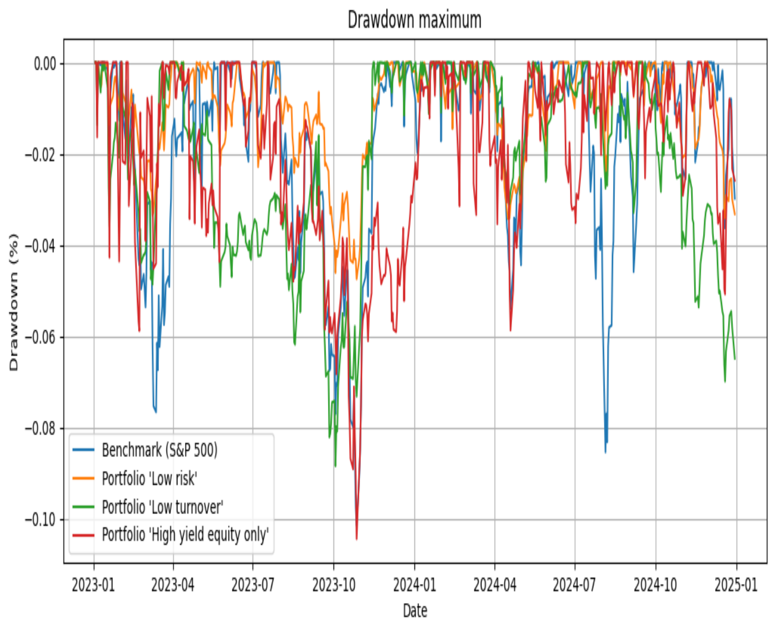
Analyse de Performance des Portefeuilles

Ce rapport présente une analyse détaillée des performances de trois portefeuilles d'investissement, chacun ayant un profil de risque distinct. Nous étudierons leur rendement, volatilité, ratio de Sharpe et d'autres indicateurs clés.

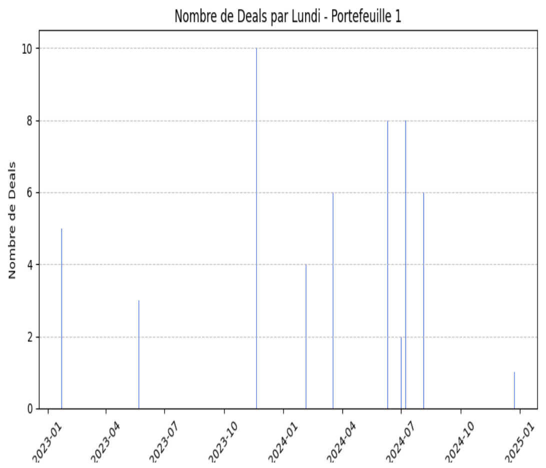
1. Performance Globale

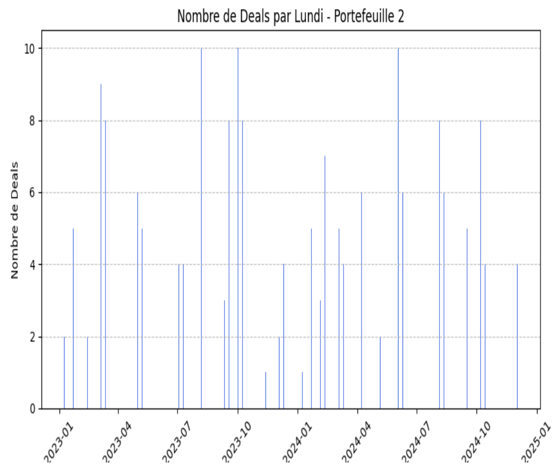


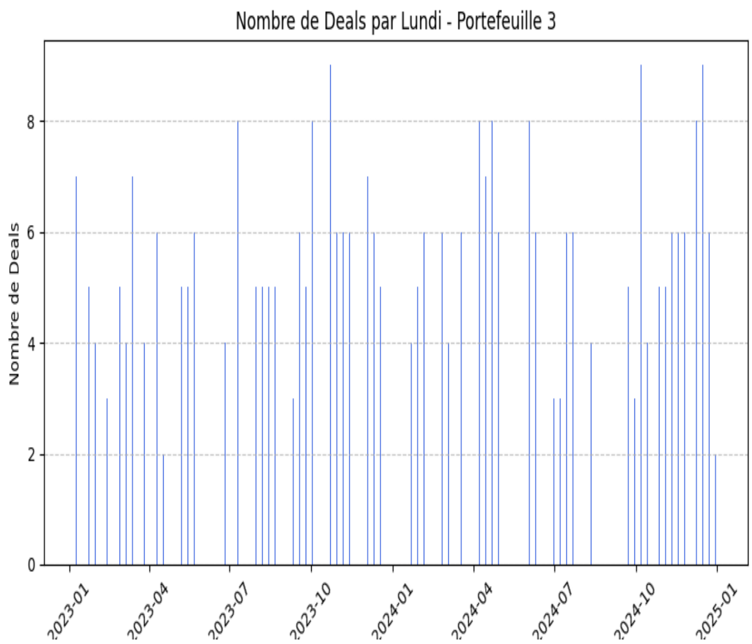




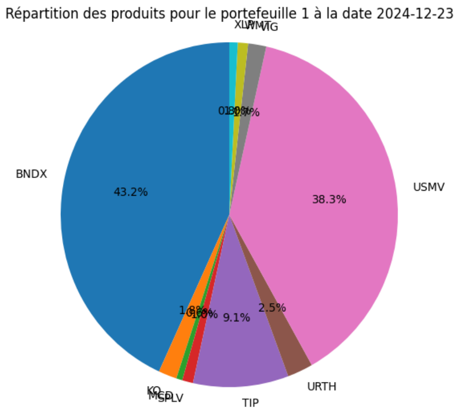
2. Évolution des Transactions

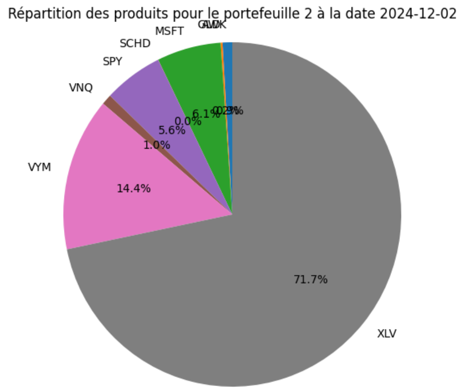


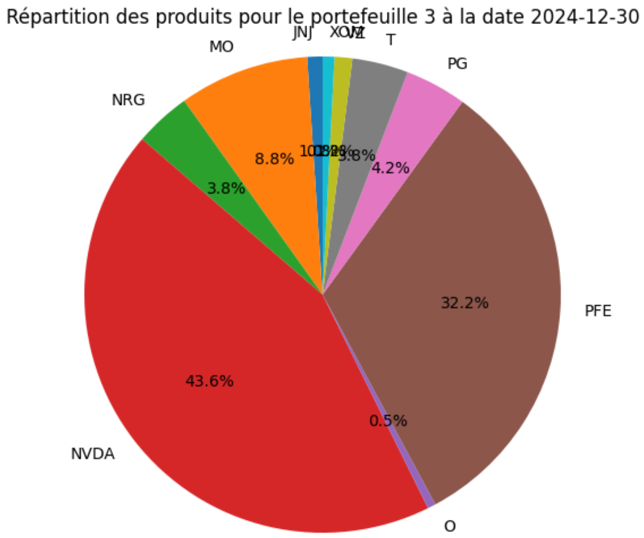




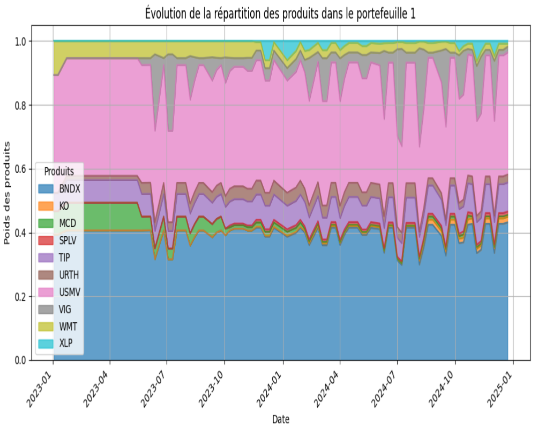
3. Répartition des Actifs

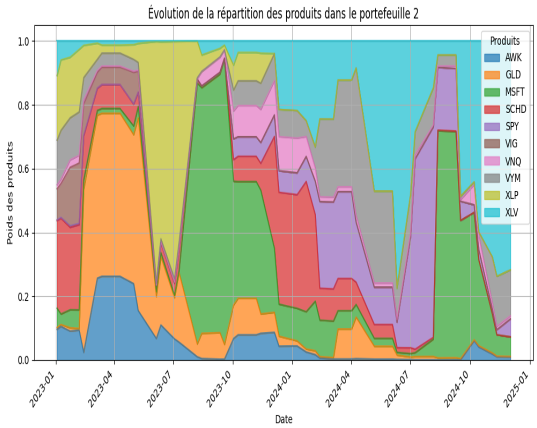


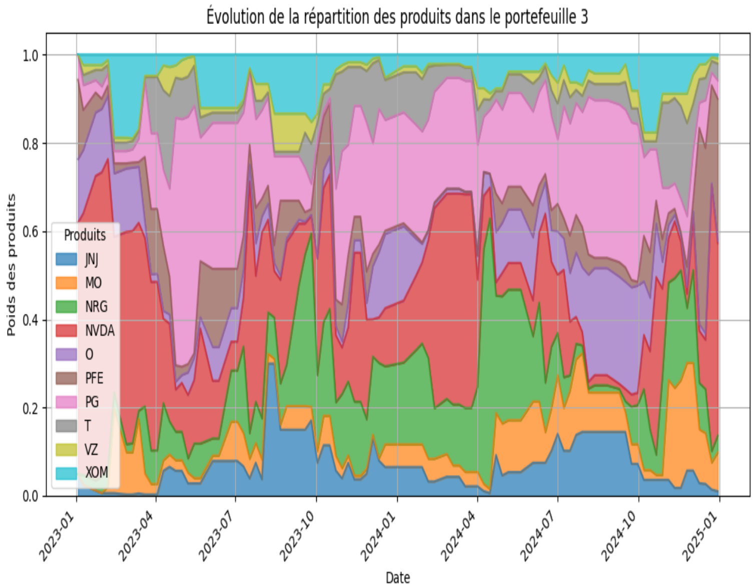




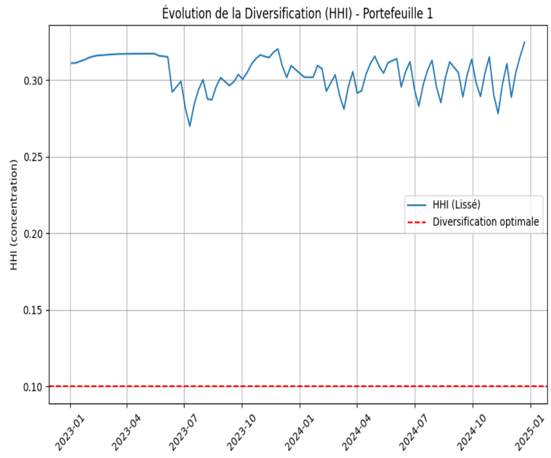
4. Distribution des Produits

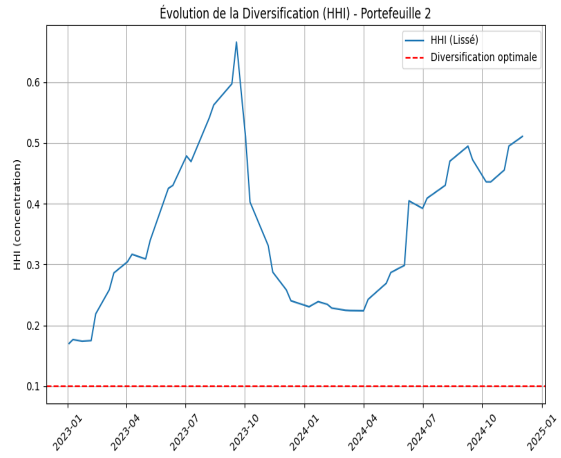


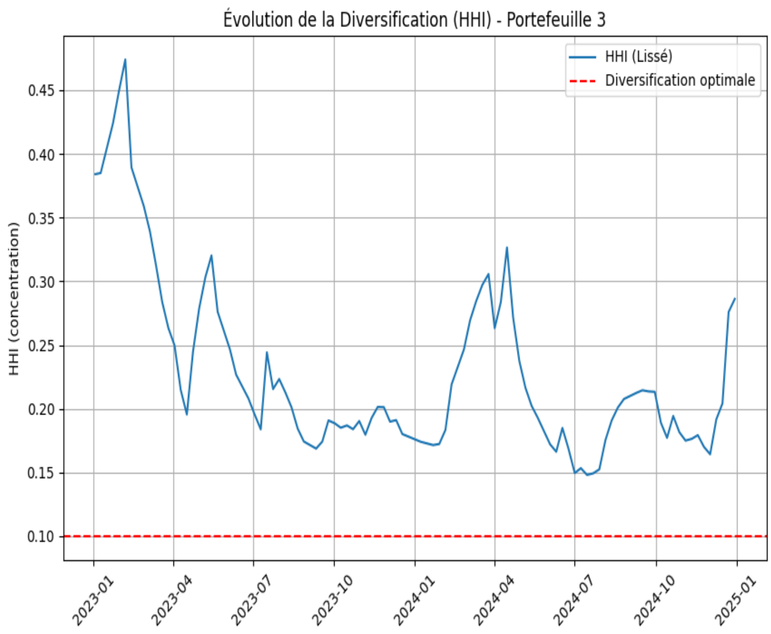




5. Diversification du Portefeuille (HHI)







6. Statistiques de Performance

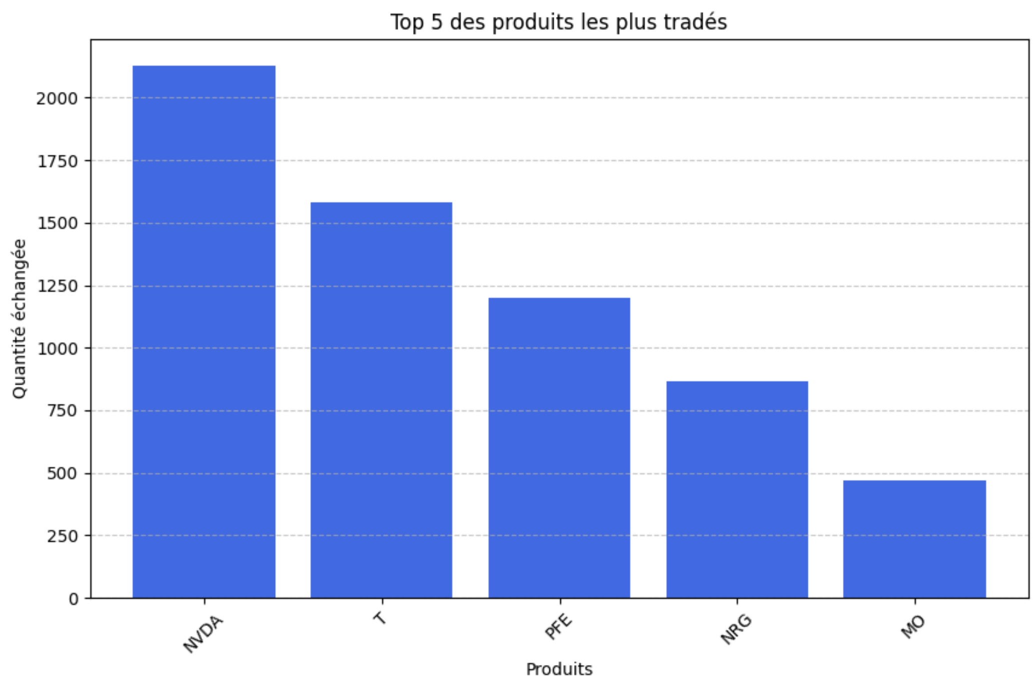
	Mean Annualized Retu	Volatility	Sharpe Ratio	Max Drawdown	Alpha	Beta	R^2
Portfolio 'Low risk'	0.1269	0.0652	1.7932	-0.0474	0.0001	0.3774	0.5508
Portfolio 'Low turnover'	0.084	0.0925	0.7998	-0.0884	-0.0001	0.4976	0.4762
Portfolio 'High yield equity only'	0.4628	0.1755	2.5795	-0.1044	0.0008	0.7627	0.3104

7. Classement des Managers

Le classement des managers est basé sur un score composite calculé ainsi :

Score = (0.4 * Sharpe Ratio) + (0.3 * Alpha) - (0.2 * Max Drawdown) + (0.1 * R^2)

	Manager	Risk Profile	Score
2	Philippe Bernard	High yield equity only	1.0839
0	Hugo Paolini	Low risk	0.7819
1	Loris Bulliard	Low turnover	0.3852



Conclusion

L'analyse de performance montre des différences marquées entre les trois portefeuilles. Le portefeuille 'Low risk' est le plus stable avec un bon ratio de Sharpe. 'Low turnover' semble moins efficace, tandis que 'High yield equity only' offre des rendements élevés mais au prix d'une volatilité accrue.