



Rapport de Risque

Actif analysé: GLE.PA

Date d'analyse: 23/01/2026

Comparables: BNP.PA, ACA.PA, SGO.PA



Performance

Asset	Correlation	Annualised	1D	1W	MTD	1M	2M	3M	6M	YTD	1Y	2Y	3Y	5Y
GLE.PA	1.00	5.11%	-1.27%	-0.71%	1.60%	2.35%	23.49%	30.31%	39.19%	1.60%	132.85%	197.74%	182.73%	373.08%
BNP.PA	0.69	7.01%	-0.24%	1.07%	9.10%	9.34%	25.07%	28.26%	12.31%	9.10%	39.07%	44.09%	46.41%	130.32%
ACA.PA	0.68	5.71%	-0.20%	-0.54%	-0.54%	-0.68%	8.42%	6.50%	8.48%	-0.54%	22.53%	31.48%	65.01%	106.40%
SGO.PA	0.60	7.45%	-1.86%	-0.88%	-4.32%	-3.44%	2.34%	-6.87%	-18.43%	-4.32%	-7.25%	33.81%	55.57%	105.77%

Volatilité

Asset	1M	3M	6M	1Y	2Y	3Y	5Y
GLE.PA	20.16%	25.48%	29.71%	35.10%	31.95%	31.67%	33.72%
BNP.PA	27.07%	24.03%	26.89%	29.08%	25.83%	26.72%	28.31%
ACA.PA	12.83%	16.72%	19.97%	21.38%	20.43%	20.57%	23.67%
SGO.PA	28.78%	28.16%	28.84%	34.02%	29.16%	27.94%	29.35%



Tracking Error

Asset	1M	3M	6M	1Y	2Y	3Y	5Y
GLE.PA	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
BNP.PA	26.40%	25.20%	25.19%	25.96%	25.78%	24.72%	21.97%
ACA.PA	13.94%	17.37%	21.32%	25.92%	24.62%	23.60%	21.61%
SGO.PA	30.97%	35.73%	34.02%	31.03%	29.80%	29.78%	29.37%

Corrélation Hist.

Asset	1M	3M	6M	1Y	2Y	3Y	5Y
GLE.PA	1.00	1.00	1.00	1.00	1.00	1.00	1.00
BNP.PA	0.41	0.48	0.61	0.69	0.62	0.65	0.76
ACA.PA	0.73	0.74	0.70	0.68	0.64	0.67	0.77
SGO.PA	0.24	0.12	0.32	0.60	0.53	0.51	0.57



Beta

Asset	1M	3M	6M	1Y	2Y	3Y	5Y
GLE.PA	1.00	1.00	1.00	1.00	1.00	1.00	1.00
BNP.PA	0.54	0.46	0.55	0.57	0.50	0.55	0.64
ACA.PA	0.46	0.48	0.47	0.41	0.41	0.43	0.54
SGO.PA	0.34	0.13	0.32	0.58	0.48	0.45	0.50

Ratio de Sharpe

Asset	1M	3M	6M	1Y	2Y	3Y	5Y
GLE.PA	1.81	4.29	2.29	2.52	1.90	1.14	0.97
BNP.PA	4.29	4.27	1.10	1.22	0.98	0.60	0.63
ACA.PA	-0.47	1.59	0.85	1.01	0.84	0.85	0.62
SGO.PA	-1.22	-0.87	-1.17	-0.05	0.57	0.64	0.63

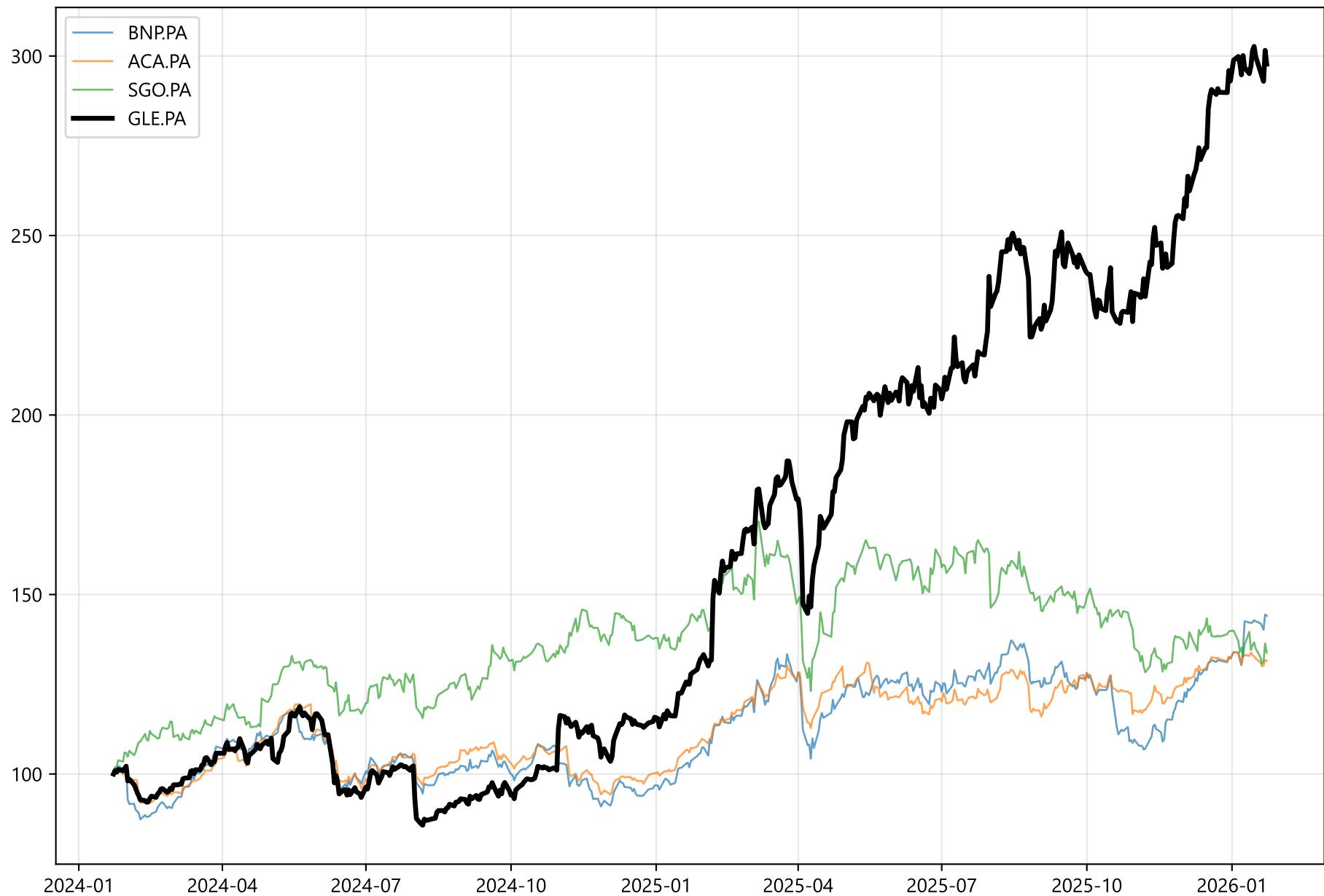


Max Drawdown

Asset	MDD	Price (Start)	Price (Low)	Last Price	Duration (Days)	Recovery (Days)	Start Date	End Date
GLE.PA	-74.78%	39.05	9.85	69.82	1156	1615	2017-07-27	2020-09-25
BNP.PA	-59.43%	48.11	19.52	88.14	987	379	2017-08-08	2020-04-21
ACA.PA	-76.69%	7.64	1.78	17.45	778	831	2010-04-15	2012-06-01
SGO.PA	-62.49%	43.47	16.31	83.20	879	345	2017-10-26	2020-03-23

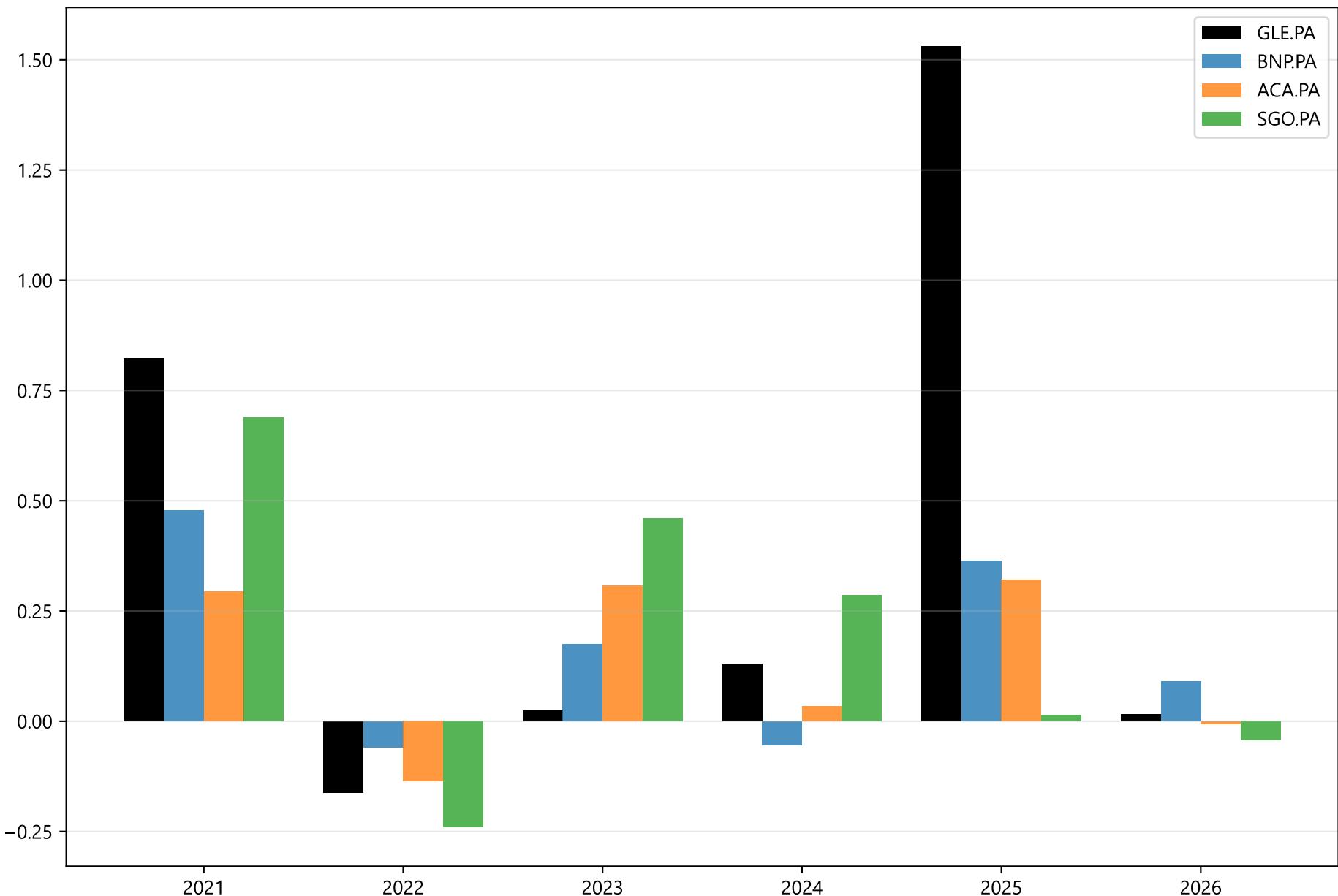


Evolution VL (Base 100) du 2024-01-23 au 2026-01-23



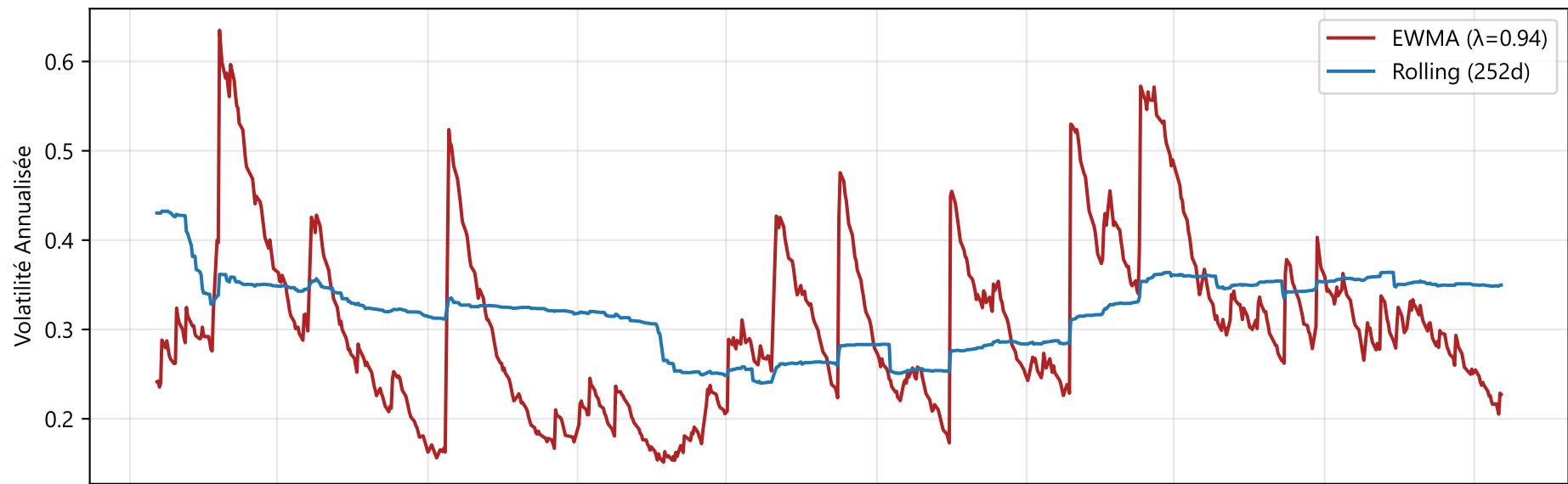


Performance Annuelle (2021 - 2026)



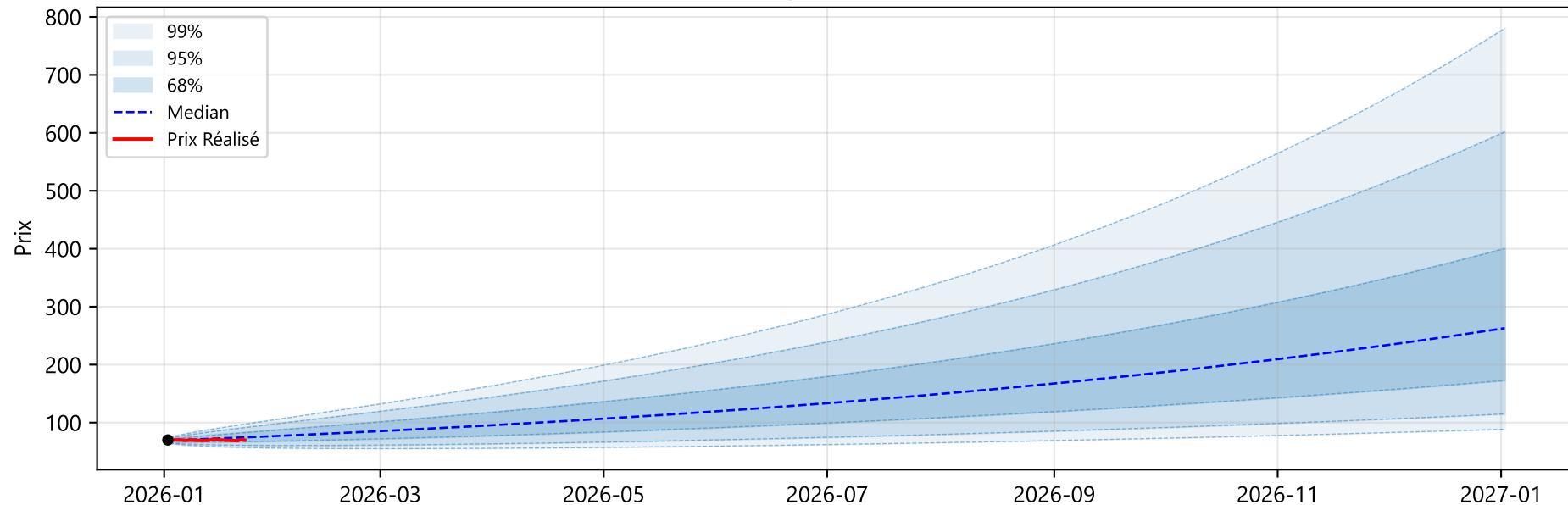


Analyse de Volatilité (3 Ans) : GLE.PA





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



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

