

343 actions

Taux sans risque

OAT France 10 ans

FRABM10A

Benchmark Bêta

CAC 40

Périodicité cours

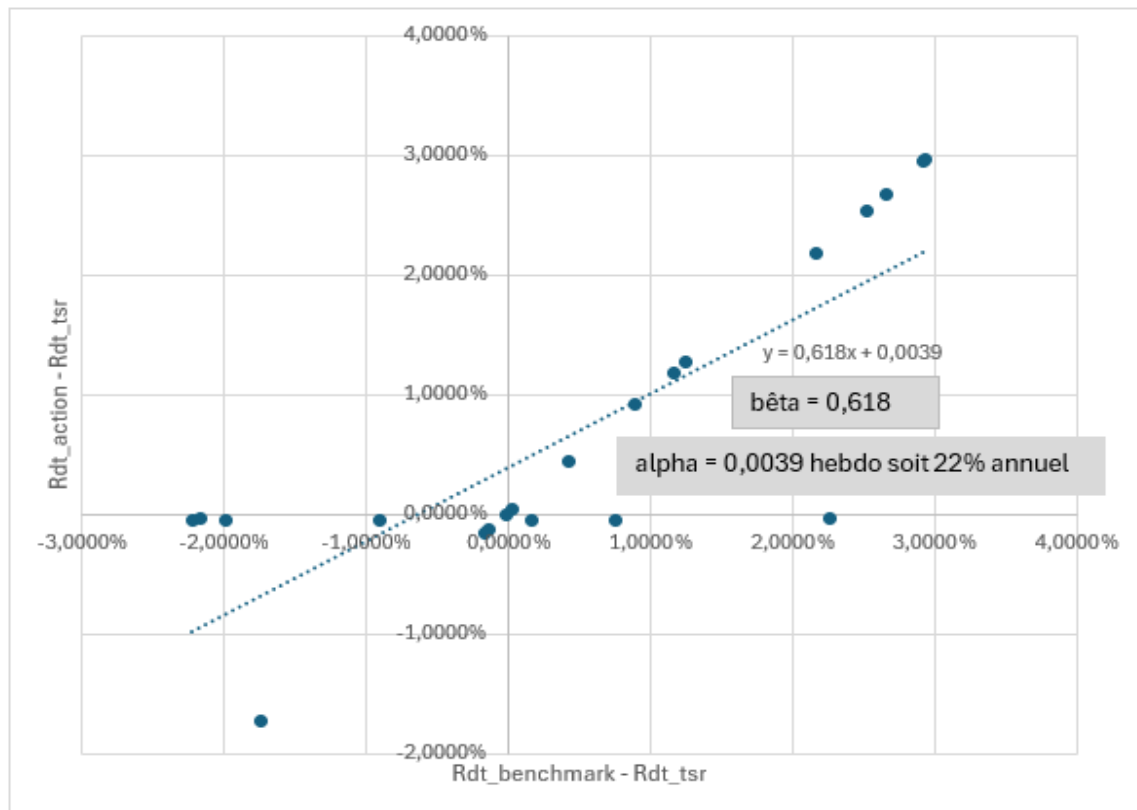
Hebdomadaire

Nombre de période

26, 52, 104, 260, 520

$$Ratio\_Sharpe = \frac{\text{moyenne}(Rdt_{action} - Rdt_{tsr})}{\text{Ecart type}(Rdt_{action} - Rdt_{tsr})}$$

Illustration à titre d'exemple du calcul de alpha et bêta



ISIN	nom	ticker
FR0000120404	Accor Hotels	AC.PA
FR0010340141	Adp	ADP.PA
FR001400J770	Air France - KLM	AF.PA
FR0000120073	Air Liquide	AI.PA
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FR0013258662	AYVENS	AYV.PA

FR0010220475	Alstom	ALO.PA
FR0000071946	Alten	ATE.PA
FR0004125920	Amundi	AMUN.PA
LU0569974404	Aperam	APAM.AS
LU1598757687	Arcelor Mittal	MT.AS
FR0010481960	Argan	ARG.PA
FR0010313833	Arkema	AKE.PA
FR0000051732	Atos	ATO.PA
FR0000120628	Axa	CS.PA
FR0000035164	Beneteau	BEN.PA
FR0000120966	Bic	BB.PA
FR0013280286	Biomerieux	BIM.PA
FR0000131104	Bnp Paribas	BNP.PA
FR0000039299	Bolloré	BOL.PA
FR0000120503	Bouygues	EN.PA
FR0006174348	Bureau Veritas	BVI.PA
FR0000125338	CapGemini	CAP.PA
FR0010828137	Carmila	CARM.PA
FR0000120172	Carrefour	CA.PA
FR001400PVN6	Viridien	VIRI.PA
FR0010386334	Clariane (ex Korian)	CLARI.PA
FR0010667147	Coface	COFA.PA
FR0000064578	Covivio	COV.PA
FR0000045072	Credit Agricole	ACA.PA
FR0000120644	Danone	BN.PA
FR0014004L86	Dassault Aviation	AM.PA
FR0014003TT8	Dassault Systemes	DSY.PA
FR0000053381	Derichebourg	DBG.PA
FR0010908533	Edenred	EDEN.PA
FR0000130452	Eiffage	FGR.PA
FR0011950732	Elior Group	ELIOR.PA
FR0012435121	Elis	ELIS.PA
FR0010208488	Engie	ENGI.PA
FR0000131757	Eramet	ERA.PA
FR0000121667	EssilorLuxottica	EL.PA
FR0000121121	Eurazeo	RF.PA
FR0014008VX5	Euroapi	EAPI.PA
FR0014000MR3	Eurofins Scient.	ERF.PA
NL0006294274	Euronext	ENX.PA
FR0010221234	Eutelsat Com.	ETL.PA
FR0011476928	Fnac Darty	FNAC.PA
FR0000121147	Forvia (ex Faurecia)	FRVIA.PA
FR0013451333	Francaise des jeux	FDJ.PA
FR0010040865	Gecina Nom.	GFC.PA
FR0010533075	Getlink	GET.PA
FR0011726835	GTT	GTT.PA
FR0000052292	Hermes	RMS.PA
FR0000035081	Icade	ICAD.PA
FR0010929125	ID Logistics	IDL.PA
FR0000120859	Imerys	NK.PA
FR0004024222	Interparfums	ITP.PA

FR0010259150	Ipsen	IPN.PA
FR0000073298	Ipsos	IPS.PA
FR0000077919	Jc Decaux Sa.	DEC.PA
FR0000121485	Kering	KER.PA
FR0000121964	Klepierre	LI.PA
FR0000065484	Lectra	LSS.PA
FR0010307819	Legrand SA	LR.PA
FR0000120321	L'oreal	OR.PA
FR0000121014	Lvmh	MC.PA
FR0010241638	Mercialys	MERY.PA
FR0000039620	Mersen	MRN.PA
FR0000053225	Metropole Tv	MMT.PA
FR001400AJ45	Michelin	ML.PA
FR0011675362	Neoen	NEOEN.PA
FR0000044448	Nexans	NEX.PA
FR0010112524	Nexity	NXI.PA
FR0000133308	Orange	ORA.PA
FR0000184798	Emeis	EMEIS.PA
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FR0013154002	Sartorius Stedim Biotech	DIM.PA
FR0000121972	Schneider Electric	SU.PA
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FR0000121220	Sodexo	SW.PA
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FR0000121329	Thales	HO.PA
FR0000120271	TotalEnergies	TTE.PA
FR0005691656	Trigano	TRI.PA
FR0000054470	Ubisoft Entertainment	UBI.PA

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NL0000334118	ASM International N.V.	ASM.AS
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NL0011872643	ASR Nederland N.V.	ASRNL.AS
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NL0012059018	EXOR N.V.	EXO.AS
NL0000009165	Heineken N.V.	HEIA.AS
NL0010801007	IMCD N.V.	IMCD.AS
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NL0011794037	Koninklijke Ahold Delhaize N.V.	AD.AS
NL0000009082	Koninklijke KPN N.V.	KPN.AS
NL0000009538	Koninklijke Philips N.V.	PHIA.AS
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NL0013654783	Prosus N.V.	PRX.AS
NL0000379121	Randstad N.V.	RAND.AS
GB00B2B0DG97	RELX PLC	REN.AS
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NL0013464012	Universal Music Group N.V.	UMG.AS
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ES0167050915	ACS	ACS.MC
ES0105046009	Aena	AENA.MC
ES0109067019	Amadeus IT Group	AMS.MC
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ES0113211835	BBVA	BBVA.MC
ES0140609019	Caixabank	CABK.MC
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ES0105563003	Corporacion Acciona Energias Renovables	ANE.MC
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ES0139140174	Inmobiliaria Colonial	COL.MC
ES0177542018	International Consolidated Airlines Group	IAG.MC
ES0178165017	Laboratorios Farmaceuticos Rovi	ROVI.MC

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IT0005508921	Banca Monte dei Paschi di Siena	BMPS.MI
IT0004776628	BCA Mediolanum	BMED.MI
IT0000066123	BPER banca	BPE.MI
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IT0003132476	Eni	ENI.MI
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IT0001078911	Interpump Group S.p.A.	IP.MI
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IT0003796171	POSTE ITALIANE	PST.MI
IT0004176001	PRYSMIAN	PRY.MI
IT0003828271	RECORDATI IND CHI	REC.MI
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PTGALOAM0009	Galp Energia	GALP.LS
PTGRNV0AM001	Greenvolt	GVOLT.LS
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PTMEN0AE0005	Mota-Engil	EGL.LS
PTNAV0AM0006	The Navigator Company	NVG.LS
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