

EM

Conseil et Analyse de Données

119 actions

Taux sans risque

OAT France 10 ans

FRABM10A

Benchmark Bêta

CAC 40

Périodicité cours

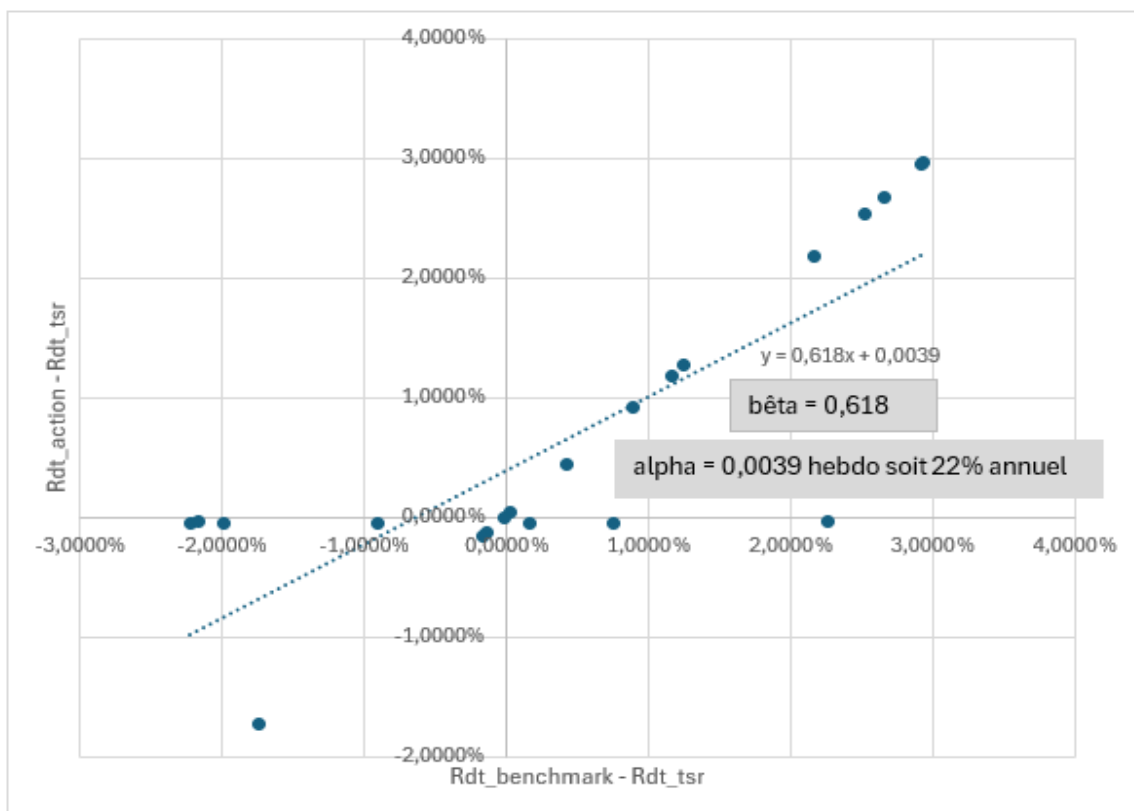
Hebdomadaire

Nombre de période

52

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

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
NL0000235190	Airbus	AIR.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	Française 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
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
FR0000120693	Pernod Ricard	RI.PA
FR0000124570	OPMobility	OPM.PA
NL0015001W49	Pluxee	PLX.PA
FR0000130577	Publicis Groupe	PUB.PA
FR0000130395	Remy Cointreau	RCO.PA
FR0000131906	Renault	RNO.PA
FR0010451203	Rexel	RXL.PA
FR0013269123	Rubis	RUI.PA
FR0000073272	Safran	SAF.PA
FR0000125007	Saint Gobain	SGO.PA
FR0000120578	Sanofi	SAN.PA
FR0013154002	Sartorius Stedim Biotech	DIM.PA
FR0000121972	Schneider Electric	SU.PA
FR0010411983	Scor	SCR.PA
FR0000121709	Seb	SK.PA
FR0010282822	VusionGroup	VU.PA
FR0000130809	Societe Generale	GLE.PA
FR0000121220	Sodexo	SW.PA
FR0013227113	Soitec Silicon	SOI.PA
BE0003470755	Solvay	SOLB.BR
FR0000050809	Sopra Steria Group	SOP.PA
FR0012757854	Spie	SPIE.PA
NL00150001Q9	Stellantis	STLAP.PA
NL0000226223	Stmicroelectronics	STMPA.PA
NL0014559478	Technip Energies	TE.PA
FR0000051807	Teleperformance	TEP.PA
FR0000054900	Tf1	TFI.PA
FR0000121329	Thales	HO.PA
FR0000120271	TotalEnergies	TTE.PA
FR0005691656	Trigano	TRI.PA
FR0000054470	Ubisoft Entertainment	UBI.PA
FR0013326246	Unibail Rodamco Westfield	URW.PA

FR0013176526	Valeo	FR.PA
FR0013506730	Vallourec	VK.PA
FR0004056851	Valneva	VLA.PA
FR0000124141	Veolia Environ.	VIE.PA
FR0013447729	Verallia	VRLA.PA
FR0000125486	Vinci	DG.PA
FR0000031577	Virbac	VIRP.PA
FR0000127771	Vivendi	VIV.PA
FR0000121204	Wendel Invest.	MF.PA
FR0011981968	Worldline	WLN.PA
FR001400OKR3	CASINO GUICHARD	CO.PA
FR001400NLM4	EMEIS	EMEIS.PA
FR0000120669	ESSO	ES.PA
FR0000051070	MAUREL ET PROM	MAU.PA
FR0000031775	VICAT	VCT.PA