

В данном файле вы можете найти коэффициенты Бета за 2010 год для различных компаний по всему миру

Все коэффициенты Бета рассчитаны на базе дневных данных

Мы выбрали самые крупные компании в каждой стране и оценили их Бету относительно локального индекса (названия индексов указаны в скобках)

Бета описывает взаимосвязь доходностей акции и рынка

Формула для Бета $Beta = Cov(R_s; R_m) / Var(R_m)$

Cov (R_s; R_m) это ковариация доходностей акции и рынка

Var (R_m) это дисперсия рыночной доходности

Раскрытие информации

Ни данный сайт, ни материалы, размещенные на нем (включая любую информацию, касающуюся любых ценных бумаг, упомянутых на сайте) не содержит рекламы каких-либо ценных бумаг, предложения купить или продать какие-либо ценные бумаги.

Upside Beta анализирует поведение акции во время растущего рынка

То есть Upside Beta показывает как цена акции растет/падает когда рынок растет

Например, вы ждете, что рынок будет расти на следующей неделе и вам надо выбрать акцию, которая обгонит рынок.

В этом случае выбирайте акцию с самым высоким коэффициентом Upside Beta

Downside Beta напротив анализирует поведение акции во время падающего рынка

Например, вы ожидаете, что рынок упадет на следующей неделе. Выбирайте акции с самым низким коэффициентом Downside Beta

Если Downside Beta меньше 0, акция обычно растет, когда рынок будет падает

Если вы хотите узнать побольше о коэффициенте Бета, пожалуйста обратитесь к следующим разделам сайта:

Beta - <http://www.financetoys.com/valuation/waccrus.htm>

Upside и Downside Betas - <http://www.financetoys.com/risk/udbetarus.htm>

США (Dow Jones Industrial Average Index)

	Beta	Upside Beta	Downside Beta
3M	1.00	1.03	0.94
Alcoa	1.68	1.50	1.85
American Express	1.59	1.57	1.59
AT&T	0.66	0.67	0.66
Bank of America	1.68	1.54	1.83
Boeing	1.45	1.46	1.42
Caterpillar	1.67	1.70	1.64
Chevron	1.11	1.16	1.09
Cisco Systems	1.22	1.05	1.36
Coca-Cola	0.66	0.75	0.59
El du Pont de Nemours & Co	1.35	1.46	1.23
Exxon Mobil	0.94	0.95	0.94
General Electric	1.38	1.33	1.42
Hewlett-Packard	1.04	0.95	1.17
Home Depot	1.00	1.01	0.99
Intel	1.17	1.15	1.18
International Business Machines	0.91	0.92	0.89
Johnson & Johnson	0.56	0.51	0.61
JPMorgan Chase & Co	1.44	1.35	1.49
Kraft Foods	0.65	0.64	0.67
McDonald's	0.64	0.71	0.59
Merck & Co	0.83	0.86	0.83
Microsoft	0.99	0.85	1.09
Pfizer	0.86	0.84	0.90
Procter & Gamble	0.55	0.58	0.51
Travelers Cos	0.80	0.83	0.77
United Technologies	1.12	1.15	1.11
Verizon Communications	0.61	0.65	0.58
Wal-Mart Stores	0.46	0.38	0.57
Walt Disney	1.12	1.17	1.09

ВЕЛИКОБРИТАНИЯ (FTSE 100 Index)

	Beta	Upside Beta	Downside Beta
Scottish & Southern Energy	0.47	0.43	0.50
Rolls-Royce Group	0.84	0.94	0.75
Aviva	1.49	1.55	1.44
Tullow Oil	1.34	1.34	1.37
BT Group	0.98	0.99	0.99
Centrica	0.62	0.64	0.61
Prudential	1.01	0.89	1.09
Imperial Tobacco Group	0.41	0.28	0.56
National Grid	0.51	0.40	0.59
Reckitt Benckiser Group	0.69	0.63	0.75
Unilever	0.76	0.79	0.74
Lloyds Banking Group	1.76	1.81	1.74
SABMiller	1.02	1.12	0.95
Diageo	0.66	0.68	0.65
Tesco	0.55	0.57	0.55
Xstrata	2.07	2.04	2.08
Barclays	1.97	1.99	1.90
Standard Chartered	1.35	1.50	1.24
AstraZeneca	0.56	0.49	0.59
Anglo American	1.76	1.73	1.79
British American Tobacco	0.59	0.61	0.58
BG Group	1.06	1.09	1.05
BHP Billiton	1.56	1.56	1.54
GlaxoSmithKline	0.59	0.57	0.64
Royal Dutch Shell	0.97	0.99	0.95
Rio Tinto	1.77	1.74	1.79
Royal Dutch Shell	0.94	0.93	0.94
BP	0.80	0.69	0.86
Vodafone Group	0.69	0.72	0.68
HSBC Holdings	0.96	1.04	0.87

ГЕРМАНИЯ (DAX index)

	Beta	Upside Beta	Downside Beta
Adidas	0.95	0.86	1.09
Allianz	1.01	1.06	0.97
BASF	1.26	1.33	1.20
Bayer	0.89	0.86	0.94
Bayerische Motoren Werke	1.24	1.40	1.07
Beiersdorf	0.57	0.56	0.61
Commerzbank	1.03	1.01	1.04
Daimler	1.37	1.47	1.27
Deutsche Bank	1.39	1.43	1.34
Deutsche Boerse	1.01	1.01	1.07
Deutsche Lufthansa	1.14	1.09	1.16
Deutsche Post	1.04	0.94	1.11
Deutsche Telekom	0.67	0.60	0.77
E.ON	0.86	0.68	1.03
Fresenius Medical Care AG & Co	0.35	0.32	0.36
Fresenius SE & Co	0.42	0.41	0.38
HeidelbergCement	1.54	1.63	1.51
Henkel AG & Co	0.60	0.61	0.59
Infineon Technologies	1.48	1.55	1.46
K+S	0.89	0.88	0.90
Linde	0.76	0.76	0.75
MAN	1.32	1.43	1.21
Merck	0.44	0.32	0.54
Metro	0.86	0.94	0.82
Muenchener Rueckversicherungs	0.72	0.73	0.72
RWE	0.67	0.54	0.82
SAP	0.60	0.56	0.62
Siemens	1.32	1.36	1.26
ThyssenKrupp	1.24	1.17	1.31
Volkswagen	1.07	1.05	1.07

ФРАНЦИЯ (CAC 40 Index)

	Beta	Upside Beta	Downside Beta
Total	0.86	0.82	0.89
Sanofi-Aventis	0.72	0.71	0.74
BNP Paribas	1.62	1.72	1.50
GDF Suez	0.94	0.89	1.00
Societe Generale	1.79	1.94	1.64
France Telecom	0.63	0.62	0.65
Schneider Electric	1.15	1.19	1.12
LVMH Moet Hennessy Louis Vuitton	1.04	1.09	0.99
Air Liquide	0.91	0.96	0.84
Danone	0.67	0.71	0.65
AXA	1.58	1.70	1.48
Vivendi	0.93	0.90	0.95
ArcelorMittal	1.22	1.15	1.29
Carrefour	0.77	0.81	0.78
L'Oreal	0.75	0.76	0.72
Vinci	1.07	1.06	1.10
Cie de St-Gobain	1.30	1.29	1.27
Unibail-Rodamco	0.79	0.87	0.72
Pernod-Ricard	0.62	0.65	0.61
Credit Agricole	1.60	1.59	1.58
Cie Generale des Etablissements Michelin	0.94	0.90	0.93
Essilor International	0.35	0.33	0.39
Alstom	0.91	0.80	1.00
EADS	0.65	0.75	0.55
PPR	0.85	0.91	0.81
EDF	0.56	0.36	0.74
Alcatel-Lucent/France	0.95	0.81	1.10
Lafarge	1.11	1.06	1.16
Vallourec	1.14	1.21	1.03
Veolia Environnement	0.77	0.67	0.88

ЯПОНИЯ (НИККЕИ 225 Index)

	Beta	Upside Beta	Downside Beta
FANUC	1.25	1.21	1.23
Fast Retailing Co	1.10	1.11	1.17
Softbank	0.84	0.99	0.74
Kyocera Corp	1.24	1.27	1.22
Honda Motor Co	1.02	1.07	0.95
Canon	1.15	1.18	1.12
KDDI	0.60	0.58	0.61
TDK	1.40	1.48	1.29
Tokyo Electron	1.40	1.44	1.36
Terumo	1.03	1.00	1.05
Shin-Etsu Chemical Co	1.18	1.16	1.18
Takeda Pharmaceutical Co	0.45	0.42	0.47
Secom Co	0.65	0.62	0.67
Toyota Motor	0.79	0.74	0.80
Eisai Co	0.52	0.40	0.63
Astellas Pharma	0.57	0.53	0.62
Advantest	1.50	1.49	1.51
Komatsu	1.09	1.21	0.97
Sony	1.08	1.13	1.06
Denso	1.07	1.17	0.98
FUJIFILM Holdings	0.94	0.93	0.94
NTT Data	1.05	1.06	1.06
Daikin Industries	1.21	1.20	1.24
Mitsubishi	1.05	1.11	0.99
Olympus	1.18	1.14	1.20
Trend Micro	1.09	1.05	1.08
Dentsu	1.07	1.08	1.08
Kao	0.61	0.49	0.71
Hitachi Construction Machinery Co	1.17	1.15	1.18
Seven & I Holdings Co	0.69	0.62	0.77

БРАЗИЛИЯ (BOVESPA Index)

	Beta	Upside Beta	Downside Beta
Petroleo Brasileiro	0.96	0.85	1.06
Vale	1.19	1.28	1.13
OGX Petroleo e Gas Participacoes	1.08	1.06	1.11
Itau Unibanco Holding	1.03	1.04	0.98
BM&Fbovespa	1.23	1.24	1.21
Petroleo Brasileiro	0.93	0.87	0.97
Usinas Siderurgicas de Minas Gerais	1.16	1.17	1.17
Banco Bradesco	1.01	1.10	0.88
Gerdau	1.26	1.18	1.33
Vale	1.23	1.31	1.16
Banco do Brasil	0.93	0.92	0.92
PDG Realty SA Empreendimentos e Particip	1.24	1.48	1.00
Cia Siderurgica Nacional	1.08	1.12	1.08
Itausa - Investimentos Itau	1.00	1.00	0.97
Cielo	0.75	0.73	0.82
Redecard	0.70	0.55	0.85
Gafisa	1.30	1.35	1.27
BRF - Brasil Foods	0.63	0.70	0.59
Fibra Celulose	1.39	1.33	1.44
Cyrela Brazil Realty SA Empreendimentos	1.29	1.26	1.34
MRV Engenharia e Participacoes	1.31	1.46	1.16
Cia Energetica de Minas Gerais	0.45	0.39	0.47
MMX Mineracao e Metalicos SA	1.48	1.38	1.59
JBS	1.01	0.91	1.13
Rossi Residencial	1.44	1.54	1.36
Lojas Renner	0.85	0.93	0.80
Lojas Americanas	0.95	0.96	1.04
Tim Participacoes	0.85	0.92	0.79
All America Latina Logistica	0.83	0.89	0.81
Tele Norte Leste Participacoes	0.66	0.64	0.75

КИТАЙ (Shanghai Composite)

	Beta	Upside Beta	Downside Beta
PetroChina	0.84	0.84	0.84
Industrial & Commercial Bank of China	0.64	0.64	0.63
Bank of China	0.62	0.66	0.60
China Petroleum & Chemical	1.04	1.00	1.06
China Shenhua Energy	1.30	1.44	1.20
China Life Insurance	1.04	1.09	1.01
China Merchants Bank	1.01	1.00	1.01
Ping An Insurance Group Co of China	0.96	1.05	0.85
Shanghai Pudong Development Bank	1.09	1.09	1.08
Kweichow Moutai	0.48	0.54	0.44
SAIC Motor	1.14	1.11	1.14
Bank of Communications	0.96	0.89	1.00
Industrial Bank	1.26	1.29	1.24
China Citic Bank	1.21	1.16	1.23
Sany Heavy Industry	1.43	1.54	1.36
CITIC Securities	1.44	1.57	1.34
China Pacific Insurance Group	1.25	1.34	1.17
China Yangtze Power	0.54	0.58	0.52
Daqing Railway	0.78	0.75	0.77
Baoshan Iron & Steel Co Ltd	1.01	0.90	1.05
China United Network Communications	0.88	0.94	0.84
China Shipbuilding Industry	0.80	1.09	0.54
China Minsheng Banking Corp Ltd	0.89	0.83	0.92
China State Construction Engineering	0.73	0.66	0.78
Aluminum Corp of China	1.17	1.00	1.34
Anhui Conch Cement	1.18	1.17	1.17
China Coal Energy	1.38	1.52	1.28
Yanzhou Coal Mining	1.69	2.05	1.44

ГОКХОИГ (Hang Seng Index)

	Beta	Upside Beta	Downside Beta
HSBC Holdings PLC	0.99	0.95	1.02
China Construction Bank	1.15	1.22	1.09
China Mobile	0.65	0.60	0.69
Industrial & Commercial Bank of China	1.12	1.10	1.13
CNOOC	1.47	1.56	1.38
Bank of China	1.13	1.18	1.08
PetroChina	1.29	1.29	1.30
China Life Insurance	0.99	0.92	1.04
Tencent Holdings	0.98	1.00	1.05
Hutchison Whampoa	0.90	0.98	0.81
Sun Hung Kai Properties	1.04	1.01	1.07
Hong Kong Exchanges and Clearing	1.10	1.23	0.94
Cheung Kong Holdings	0.89	0.88	0.88
Ping An Insurance Group Co of China	1.27	1.31	1.24
China Petroleum & Chemical	1.10	1.05	1.14
Li & Fung	0.75	0.71	0.79
China Shenhua Energy	1.49	1.47	1.50
CLP Holdings	0.21	0.27	0.17
Hang Seng Bank Ltd	0.43	0.48	0.36
BOC Hong Kong Holdings	0.66	0.84	0.49
Swire Pacific	0.86	0.91	0.83
Hang Lung Properties	0.88	0.96	0.82
Hong Kong & China Gas	0.39	0.41	0.37
Wharf Holdings	1.16	1.15	1.15
Power Assets Holdings	0.17	0.25	0.08
Belle International Holdings	1.04	1.16	1.02
China Unicom Hong Kong Ltd	1.06	1.16	0.98
China Overseas Land & Investment	1.02	1.01	1.00
Henderson Land Development	1.04	0.99	1.10
Bank of Communications	1.25	1.19	1.29

КОРЕЯ (KOSPI Index)

	Beta	Upside Beta	Downside Beta
Samsung Electronics	1.22	1.20	1.16
Hyundai Motor	1.01	1.11	0.83
POSCO	1.12	0.93	1.36
Hyundai Heavy Industries	1.39	1.67	1.14
Hyundai Mobis	0.96	1.20	0.67
LG Chem	1.13	1.19	1.00
Kia Motors	0.89	1.24	0.47
Shinhan Financial Group	1.15	1.13	1.24
KB Financial Group	1.45	1.39	1.62
SK Innovation Co Ltd	1.36	1.52	1.31
Hynix Semiconductor	1.17	1.11	1.17
Korea Electric Power	0.89	0.75	1.02
S-Oil	1.01	1.06	1.01
LG Electronics	0.93	0.79	1.04
LG	1.00	0.95	1.13
SK Telecom	0.44	0.29	0.61
Honam Petrochemical	1.62	1.86	1.45
Lotte Shopping	0.67	0.81	0.49
LG Display	1.30	1.23	1.28
Hyundai Steel	1.14	1.21	1.12
Woori Finance Holdings	1.48	1.50	1.58
OCI	1.02	1.13	0.97
Samsung Fire & Marine Insurance	0.73	0.64	0.81
Hana Financial Group	1.10	1.10	1.22
Samsung C&T Corp	0.90	0.85	0.94
KT Corp	0.42	0.25	0.56
Industrial Bank of Korea	1.30	1.42	1.23
Samsung Heavy Industries	0.99	1.12	0.91
NHN Corp	0.51	0.42	0.60

АРГЕНТИНА (Indice Bolsa General)

	Beta	Upside Beta	Downside Beta
Tenaris	1.22	1.19	1.24
Petroleo Brasileiro SA	0.95	0.80	1.09
Telecom Argentina	1.11	1.19	1.00
Aluar Aluminio Argentino	0.94	0.99	0.92
Siderar	1.08	0.98	1.19
Banco Macro SA	1.14	1.28	1.00
Petrobras Argentina SA	0.78	0.88	0.71
Molinos Rio de la Plata	0.86	0.93	0.77
BBVA Banco Frances	1.13	1.14	1.19
Grupo Financiero Galicia	1.40	1.62	1.21
Ledesma	0.81	0.80	0.81
Grupo Clarin	0.68	0.80	0.57
Banco Hipotecario	1.32	1.35	1.34
Banco Patagonia	0.45	0.52	0.38
Cresud SACIF y A	0.88	0.83	0.95
IRSA Inversiones y Representaciones	0.96	0.99	0.95
Pampa Energia SA	0.71	0.68	0.75
Transportadora de Gas del Sur SA	0.65	0.68	0.54
Central Puerto	0.69	0.68	0.70
Alto Palermo	0.08	0.22	-0.08
Juan Minetti	0.66	0.71	0.58
Boldt SA	0.37	0.41	0.37
SA Importadora y Exportadora	0.04	0.09	-0.04
Boldt Gaming	0.47	0.47	0.50
Consultatio	0.42	0.30	0.54
Solvay Indupa	0.58	0.45	0.70
Capex	0.83	0.81	0.84
Banco Santander Rio	0.95	0.97	0.95
Empresa Distribuidora Y Comercializadora	0.74	0.78	0.68
Rigolleau	0.08	0.03	0.12

МЕКСИКА (IPC Index)

	Beta	Upside Beta	Downside Beta
America Movil SAB de CV	0.96	1.00	0.91
Wal-Mart de Mexico SAB de CV	0.86	0.77	0.93
Grupo Mexico SAB de CV	1.59	1.68	1.48
Fomento Economico Mexicano SAB de CV	0.60	0.67	0.58
Grupo Televisa SA	0.98	0.97	0.98
Cemex SAB de CV	1.59	1.53	1.59
Grupo Financiero Banorte SAB de CV	0.99	1.20	0.80
Alfa SAB de CV	0.80	0.86	0.76
Grupo Financiero Inbursa SA	1.10	1.27	1.00
Telefonos de Mexico SAB de CV	0.57	0.52	0.69
Industrias Penoles SAB de CV	1.28	1.32	1.19
Grupo Bimbo SAB de CV	1.01	0.96	1.10
Grupo Modelo SAB de CV	0.79	0.79	0.86
Kimberly-Clark de Mexico SAB de CV	0.66	0.66	0.74
Grupo Elektra SA de CV	0.90	0.63	1.08
Mexichem SAB de CV	1.16	1.38	0.97
Grupo Carso SAB de CV	0.93	0.90	1.01
Urbi Desarrollos Urbanos SAB de CV	0.86	0.81	0.93
Corp GEO SAB de CV	0.90	1.00	0.84
Grupo Aeroportuario del Pacifico SAB de	0.78	0.90	0.77
Empresas ICA SAB de CV	1.06	1.11	1.06
Genomma Lab Internacional SAB de CV	0.84	1.16	0.57
TV Azteca SAB de CV	0.53	0.53	0.54
Desarrolladora Homex SAB de CV	1.17	1.08	1.28
Organizacion Soriana SAB de CV	0.83	0.67	0.96
Industrias CH SAB de CV	0.93	0.84	1.04
Embotelladoras Arca SAB de CV	0.28	0.35	0.27

ИНДОНЕЗИЯ (Jakarta Composite Index)

	Beta	Upside Beta	Downside Beta
Astra International	1.36	1.51	1.19
Bank Central Asia	1.26	1.26	1.24
Telekomunikasi Indonesia	0.74	0.70	0.74
Bank Mandiri	1.29	1.15	1.45
Bank Rakyat Indonesia Persero	1.19	1.13	1.24
Unilever Indonesia	0.89	0.99	0.79
Perusahaan Gas Negara	1.05	1.00	1.09
Gudang Garam	0.81	1.02	0.56
United Tractors	1.25	1.26	1.20
Adaro Energy	1.12	1.11	1.12
Bank Negara Indonesia Persero	0.97	0.95	0.92
Bumi Resources	1.58	1.71	1.46
Indocement Tunggal Prakarsa	1.08	1.09	1.11
Indo Tambangraya Megah	1.06	0.92	1.17
Bayan Resources	0.18	0.27	0.03
Semen Gresik Persero	1.06	1.27	0.85
Bank Danamon Indonesia	1.21	1.12	1.27
Tambang Batubara Bukit Asam	1.08	0.99	1.19
XL Axiata	0.64	0.66	0.46
International Nickel Indonesia	1.38	1.31	1.57
Indofood Sukses Makmur	0.96	0.95	1.03
Astra Agro Lestari	1.14	1.16	1.13
Bank Internasional Indonesia	0.99	0.76	1.25
Kalbe Farma	0.90	0.80	1.04
Charoen Pokphand Indonesia	1.28	1.48	0.97
Indosat	0.83	0.67	0.98
Bank Pan Indonesia	0.87	0.91	0.89