

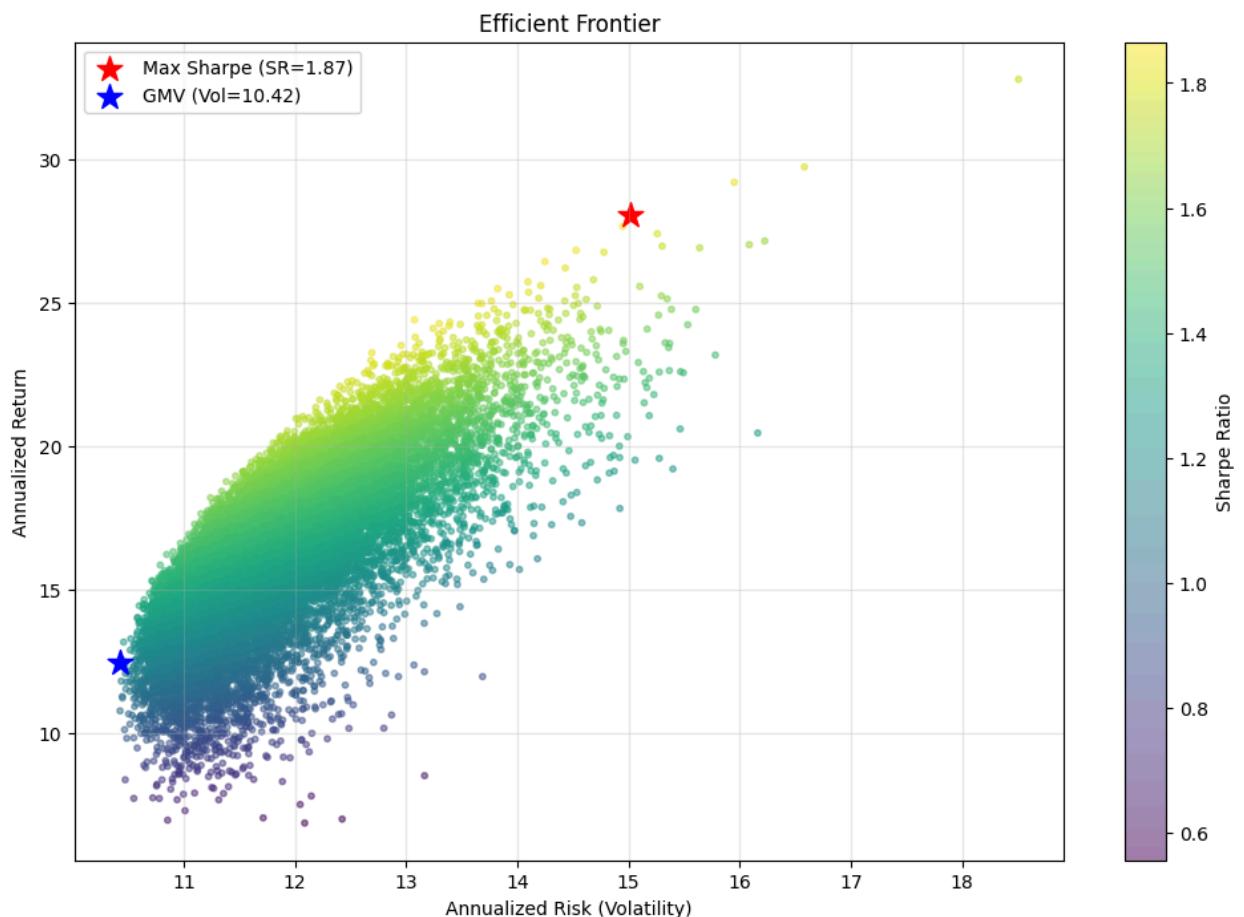
Assignment 1: Portfolio Optimization

The ten stocks selected from the universe of 30 stocks are as follows:

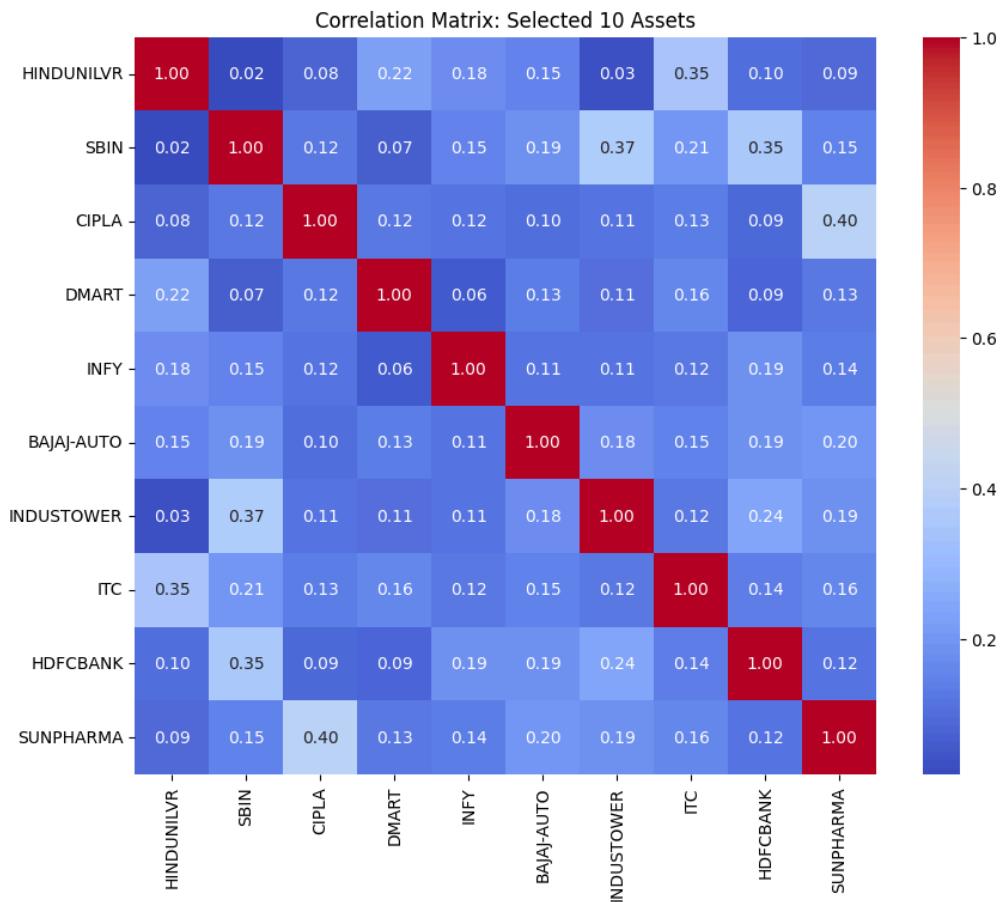
<u>Stock</u>	<u>Sector</u>
HINDUNILVR	Consumer Goods
SBIN	Banking & Finance
CIPLA	Pharmaceuticals
DMART	Retail/E-commerce
INFY	Information Tech
BAJAJ-AUTO	Automobiles
INDUSTOWER	Telecommunications
ITC	Consumer Goods
HDFCBANK	Banking & Finance
SUNPHARMA	Pharmaceuticals

Plots:

1. Optimization Plot: Efficient Frontier Plot



2. Correlation Matrix



3. Final Weights Table

Stock	GMV Weight	Max Sharpe Weight
HINDUNILVR	0.148304	0.039059
SBIN	0.084724	0.200218
CIPLA	0.063464	0.003602
DMART	0.068976	0.072162
INFY	0.083567	0.077779
BAJAJ-AUTO	0.056731	0.316555
INDUSTOWER	0.035858	0.184219
ITC	0.137786	0.002901
HDFCBANK	0.160882	0.041581
SUNPHARMA	0.159709	0.061922

