|  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- |
| Company | **EPS(TTM)** | **P/E(Expected)** | **Actual Price** | **Expected**  **Price** | **Expected**  **Return** | **Weightage** |
| Pix  Transmission | 22.96 | 10.9 | 178.15 | 250.264 | 40.479 | 0.033477 |
| TAAL  Enterprises | 26.24 | 12 | 240.05 | 314.88 | 31.17267236 | 0.054854 |
| Corporate  Couriers & Cargo Ltd. | 0.427 | 40 | 12.49 | 17.08 | 36.74939952 | 0.033399 |
| JK Paper Ltd. | 22.743 | 9.93 | 145.6 | 225.83799 | 55.10850962 | 0.078676 |
| West Coast  Paper Mills | 48.35 | 7.75 | 262.65 | 374.7125 | 42.66609556 | 0.055462 |
| Suyog  Telematics | 24.72 | 15 | 260 | 370.8 | 42.61538462 | 0.099935 |
| United Breweries | 22.16 | 92.96 | 1,388 | 2059.9936 | 48.4145245 | 0.09999 |
| Shri Jagdamba  Polymers Ltd | 26.02 | 10.21 | 237.15 | 265.6642 | 12.02369808 | 0.05203 |
| RDB Rasayans Ltd | 5.86 | 13.65 | 48.75 | 79.989 | 64.08 | 0.06785 |
| SP Apparels | 26.125 | 15 | 318.65 | 391.875 | 22.97975836 | 0.061271 |
| Polyplex  Corporation | 88.39 | 8 | 518.55 | 707.12 | 36.36486356 | 0.071065 |
| Hindustan  Unilever Ltd. | 27.08 | 70.65 | 1,698 | 1913.202 | 12.67385159 | 0.099495 |
| Escorts Ltd. | 38.79 | 30 | 800.55 | 1163.7 | 45.36256324 | 0.087952 |
| NMDC Ltd. | 13.57 | 9.54 | 114.6 | 129.4578 | 12.96492147 | 0.071658 |
| L&T InfoTech Ltd. | 61.75 | 25.87 | 1,397 | 1597.4725 | 14.35021475 | 0.033571 |

The **efficient frontier** is the set of optimal portfolios that offers the highest expected return for a defined level of risk or the lowest risk for a given level of expected return

We calculated this using Markowitz Portfolio Theory.

**Markowitz model** is thus a theoretical framework for analysis of risk and return and their inter-relationships. He used the statistical analysis for measurement of risk and mathematical programming for selection of assets in a portfolio in an efficient manner. His framework led to the concept of efficient portfolios. An efficient portfolio is expected to yield the highest return for a given level of risk or lowest risk for a given level of return

If we would have invested 20000Rs. in January 2019 then by this day our fund would have gotten a return of 2.02% up until now.

If the perception of people will be same as per the April-May 2018 our portfolio would give a return of 35.11% and an excellent sharp ratio of 11.15

This is the graphical comparison of our portfolio with NIFTY Midcap 100 on the basis of stock price performance from 1st of January 2019

Our portfolio is very much correlated with the NIFTY Midcap 100 benchmark.

Correlation = 0.96339