Optimization Results

Metadata

Number of Portfolios Tested	100000
Minimum Number of Stocks	5
Number of Stocks Fed In	8

Minimum Risk Portfolio

Metric	Value
Stocks	ASIANPAINT.BO - 10.57% BERGEPAINT.BO - 4.55% MARICO.BO - 20.04% HDFCBANK.BO - 15.63% AXISBANK.BO - 0.00% PAGEIND.BO - 6.86% ASTRAL.NS - 5.41% ^NSEI - 36.95%
Total Return	2695.81%
Return (annualized)	21.28% (annualized)
Risk	15.33%
Sharpe Ratio	1.32
Value at Risk (VaR_95)	21.28%

Maximum Return Portfolio

Metric	Value
Stocks	ASIANPAINT.BO - 0.50% BERGEPAINT.BO - 0.00% MARICO.BO - 0.04% HDFCBANK.BO - 15.38% AXISBANK.BO - 0.00% PAGEIND.BO - 2.37% ASTRAL.NS - 81.72% ^NSEI - 0.00%
Total Return	20560.47%
Return (annualized)	42.46% (annualized)
Risk	30.83%
Sharpe Ratio	1.34
Value at Risk (VaR_95)	42.46%

Efficient Frontier