CAPSTONE PROJECT

S.NO	COMPANY NAME	SHARPE SINGLE INDEX
1	BAJFINANCE	717.1584603
2	DIVISLAB	12.43152648
3	SUNPHARMA	5.872137685
4	ICICIBANK	5.545031522
5	INFY	5.545031522
6	BRITANNIA	4.784508847
7	HINDUNILVR	4.400948436
8	CIPLA	3.85821892
9	EICHERMOT	3.117038822
10	BHARTIARTL	1.761867724
11	ADANI ENTERPRISE LIMITED	1.747169183
12	APOLLO HOSPITAL ENTERPRISE LIMIT	1.334256016
13	HEROMOTOCO	1.323137407
14	BAJAJ AUTO LIMITED	1.296937232
15	HCLTECH	1.181781762
16	POWERGRID	1.181337427
17	JSWSTEEL	1.088922371
18	ASIAN PAINT LIMITED	1.074353884
19	SBIN	1.018644352
20	DRREDDY	1.00695046
21	KOTAKBANK	0.910626258
22	ITC	0.899982953
23	ULTRACEMCO	0.872817955
24	TECHM	0.868811881
25	TATASTEEL	0.835928144
26	WIPRO	0.82803298
27	BPCL	0.820197538
28	UPL	0.811494253
29	AXIS BANK LIMITED	0.758764827
30	COALINDIA	0.678013828
31	RELIANCE	0.617375418
32	GRASIM	0.573303563
33	TCS	0.556259905
34	HINDALCO	0.547659305
35	ONGC	0.454540211
36	MOM.F	0.001196638
37	INDUSINDBK	-0.471405737
38	MARUTI	-0.645590811
39	TATA	-1.22791241
40	LTIM	-1.445499942
41	ADANI PORTS AND SPECIAL ECONOM	-1.582304981
42	HDFCBANK	-1.609618348
43	NESTLEIND	-1.68199343
44	TITAN	-2.916317992
45	HDFCLIFE	-3.991410438

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46	NTPC	-5.299073171
47	LT	-5.768603456
48	TATAMOTORS	-10.34328358
49	SBILIFE	-36.28481025
50	BAJAJ FINSERV LIMITED	-468.9001979

CAPSTONE PROJECT

EXCESS RETURN TO BETA	CUMULATIVE	N	BETA/USR
4.776458457	4.776458457	6.906660816	-4.461190784
1.052066079	5.828524536	8.427926756	-14.85632232
6.697167168	12.5256917	18.11189291	-95.7564976
5.103355611	17.62904732	25.4912403	-72.95575522
5.103355611	22.73240293	32.87058769	-72.95575522
2.385424025	25.11782695	36.31986183	-33.51606752
11.97378685	37.0916138	53.63371166	-169.8081018
2.667918411	39.75953221	57.49146688	-37.60869858
7.650267582	47.40979979	68.55359666	-108.860153
4.426302454	51.83610225	74.95393909	-62.71479719
3.272103504	55.10820575	79.68533354	-48.09127694
-6.142223507	48.96598225	70.80380452	88.35198315
16.8243852	65.79036745	95.13151993	-238.7694214
-11.08342328	54.70694416	79.10511752	158.370349
22.95509028	77.66203444	112.2977065	-328.7296686
24.2092852	101.8713196	147.3038357	-345.8095633
13.40933886	115.2806585	166.6934642	-192.1036391
-11.57195552	103.708703	149.9606542	165.0850711
17.03152152	120.7402245	174.5878845	-242.9044295
30.0319002	150.7721247	218.0133953	-427.8403959
25.46194441	176.2340691	254.8308439	-361.2319896
31.90289644	208.1369655	300.9617768	-453.7255204
29.24826641	237.385232	343.2541693	-417.8323773
22.12437982	259.5096118	375.245568	-315.1621057
5.850426312	265.3600381	383.7051643	-83.81699588
30.63314463	295.9931827	428.0000622	-435.7488567
7.358498871	303.3516816	438.6403004	-103.4419482
18.80885231	322.1605339	465.8375145	-266.4143386
-6.343351846	315.817182	456.665158	90.27793381
8.921850418	324.7390325	469.5659705	-125.9077295
31.05862638	355.7976588	514.4761062	-443.3712536
29.16456334	384.9622222	556.6474658	-416.5841207
61.81742061	446.7796428	646.0341862	-880.5900372
18.64675192	465.4263947	672.9970064	-267.0828584
25.93850112	491.3648958	710.5035462	-369.5269698
-7.112130545	484.2527653	700.2195516	102.1232247
-3.800497042	480.4522682	694.7241109	53.93147324
-28.47721673	451.9750515	653.5466405	403.8874868
2.130561526	454.105613	656.6273887	-30.6623811
-12.49899596	441.6066171	638.5540973	179.439896
4.778792202	446.3854093	645.4641326	-68.40113282
-19.58935615	426.7960531	617.138326	278.0554408
-25.66853795	401.1275152	580.0221474	366.0319613
-8.808276183	392.319239	567.285561	126.3741203
-7.246706809	385.0725322	556.8069718	102.97213

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-7.221529646	377.8510025	546.3647882	103.3065627
-6.764807248	371.0861953	536.5830159	96.56917514
-0.400575616	370.6856197	536.0037918	5.780311913
-1.664411741	369.0212079	533.5970866	23.73598905
-0.019722275	369.0014857	533.5685686	0.28231824

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CUMULATIVE2	D	CUT OFF RATE
-4.461190784	-5.450790237	-1.267093488
-19.31751311	-26.93272715	-0.312925116
-115.0740107	-165.3946557	-0.109507123
-188.0297659	-270.8871792	-0.094102794
-260.9855212	-376.3797027	-0.087333582
-294.5015887	-424.8432479	-0.08549003
-464.3096905	-670.3822751	-0.080004668
-501.9183891	-724.7636807	-0.079324431
-610.778542	-882.1732258	-0.077709904
-673.4933392	-972.8575343	-0.077045134
-721.5846162	-1042.396533	-0.076444358
-633.232633	-914.6413801	-0.077411547
-872.0020544	-1259.897059	-0.075507375
-713.6317055	-1030.896787	-0.076734275
-1042.361374	-1506.233136	-0.074555329
-1388.170937	-2006.266661	-0.073421863
-1580.274576	-2284.044577	-0.072981704
-1415.189505	-2045.334955	-0.073318384
-1658.093935	-2396.569771	-0.072849072
-2085.934331	-3015.218195	-0.072304351
-2447.16632	-3537.552232	-0.072035924
-2900.891841	-4193.630014	-0.071766411
-3318.724218	-4797.807049	-0.071543971
-3633.886324	-5253.52498	-0.071427388
-3717.70332	-5374.722635	-0.071390691
-4153.452176	-6004.806531	-0.071276245
-4256.894124	-6154.381463	-0.071272849
-4523.308463	-6539.611124	-0.071233213
-4433.030529	-6409.071086	-0.07125294
-4558.938259	-6591.131077	-0.071242093
-5002.309512	-7232.236802	-0.071136513
-5418.893633	-7834.608884	-0.071049809
-6299.48367	-9107.923989	-0.070931003
-6566.566529	-9494.120317	-0.070885662
-6936.093498	-10028.44872	-0.070848799
-6833.970274	-9880.780639	-0.070866825
-6780.0388	-9802.796837	-0.07086999
-6376.151314	-9218.783827	-0.070892935
-6406.813695	-9263.121	-0.070886194
-6227.373799	-9003.654597	-0.070921656
-6295.774932	-9102.56123	-0.070910167
-6017.719491	-8700.498774	-0.070931373
-5651.68753	-8171.224076	-0.070983508
-5525.313409	-7988.489694	-0.071012868
-5422.341279	-7839.594109	-0.071024975

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-5319.034716	-7690.214942	-0.071046751
-5222.465541	-7550.577898	-0.071065159
-5216.685229	-7542.219686	-0.071067115
-5192.94924	-7507.897933	-0.071071436
-5192.666922	-7507.489707	-0.071071502