

CAPSTONE PROJECT



S.NO	COMPANY NAME	MEAN RETURN
1	ADANI ENTERPRISE LIMITED	0.30%
2	ADANI PORTS AND SPECIAL ECONOMIC ZONE LIMITED	0.11%
3	APOLLO HOSPITAL ENTERPRISE LIMITED	0.15%
4	ASIAN PAINT LIMITED	0.09%
5	AXIS BANK LIMITED	0.07%
6	BAJAJ AUTO LIMITED	0.10%
7	BAJAJ FINSERV LIMITED	0.11%
8	BAJFINANCE	-99.97%
9	BHARTIARTL	0.04%
10	BPCL	-0.01%
11	BRITANNIA	-0.02%
12	CIPLA	0.01%
13	COALINDIA	0.01%
14	DIVISLAB	0.02%
15	DRREDDY	0.08%
16	EICHERMOT	0.07%
17	GRASIM	0.10%
18	HCLTECH	0.12%
19	HDFCBANK	0.05%
20	HDFCLIFE	0.06%
21	HEROMOTOCO	0.05%
22	HINDALCO	0.12%
23	HINDUNILVR	0.05%
24	ICICIBANK	0.10%
25	INDUSINDBK	0.05%
26	INFY	0.10%
27	ITC	0.07%
28	JSWSTEEL	0.12%
29	KOTAKBANK	0.05%
30	LT	0.09%
31	LTIM	0.13%
32	MARUTI	0.05%
33	MOM.F	0.14%
34	NESTLEIND	0.09%
35	NTPC	0.11%
36	ONGC	0.08%
37	POWERGRID	0.10%
38	RELIANCE	0.09%
39	SBILIFE	0.09%
40	SBIN	0.09%
41	SUNPHARMA	0.11%
42	TATA	0.15%
43	TATAMOTORS	0.17%
44	TATASTEEL	0.12%
45	TCS	0.08%

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46	TECHM	0.08%
47	TITAN	0.13%
48	ULTRACEMCO	0.10%
49	UPL	0.04%
50	WIPRO	0.07%

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RISK FREE RETURN	EXCESS RETURN	VARIANCE	MARKET RISK
7.10%	-6.80%	0.12%	0.17%
7.10%	-6.99%	0.06%	0.61%
7.10%	-6.95%	0.05%	0.48%
7.10%	-7.01%	0.03%	0.26%
7.10%	-7.03%	0.05%	0.52%
7.10%	-7.00%	0.03%	0.27%
7.10%	-6.99%	2.47%	0.58%
7.10%	-107.07%	0.14%	0.21%
7.10%	-6.98%	0.12%	0.17%
7.10%	-7.11%	0.13%	0.19%
7.10%	-7.12%	0.11%	0.15%
7.10%	-7.09%	0.11%	0.16%
7.10%	-7.09%	0.12%	0.18%
7.10%	-7.08%	0.12%	0.17%
7.10%	-7.02%	0.03%	0.04%
7.10%	-7.03%	0.04%	0.06%
7.10%	-7.00%	0.04%	0.06%
7.10%	-6.98%	0.03%	0.04%
7.10%	-7.05%	0.03%	0.04%
7.10%	-7.04%	0.04%	0.06%
7.10%	-7.05%	0.04%	0.06%
7.10%	-6.98%	0.07%	0.10%
7.10%	-7.05%	0.02%	0.03%
7.10%	-7.00%	0.04%	0.06%
7.10%	-7.05%	0.10%	0.99%
7.10%	-7.00%	0.04%	0.06%
7.10%	-7.03%	0.03%	0.04%
7.10%	-6.98%	0.06%	0.08%
7.10%	-7.05%	0.03%	0.05%
7.10%	-7.01%	0.03%	0.05%
7.10%	-6.97%	0.05%	0.07%
7.10%	-7.05%	0.04%	0.06%
7.10%	-6.96%	0.17%	0.24%
7.10%	-7.01%	0.02%	0.03%
7.10%	-6.99%	0.03%	0.05%
7.10%	-7.02%	0.06%	0.08%
7.10%	-7.00%	0.03%	0.04%
7.10%	-7.01%	0.04%	0.05%
7.10%	-7.01%	0.03%	0.05%
7.10%	-7.01%	0.05%	0.07%
7.10%	-6.99%	0.03%	0.05%
7.10%	-6.95%	0.04%	0.05%
7.10%	-6.93%	0.09%	0.86%
7.10%	-6.98%	0.06%	0.57%
7.10%	-7.02%	0.02%	0.03%

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7.10%	-7.02%	0.04%	0.06%
7.10%	-6.97%	0.04%	0.06%
7.10%	-7.00%	0.03%	0.04%
7.10%	-7.06%	0.05%	0.07%
7.10%	-7.03%	0.03%	0.04%

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BETA	SR	USR	SHARPE SINGLE INDEX	RANK
-4.07%	0.03%	0.08%	174.72%	11
4.48%	0.13%	-0.07%	-158.23%	41
-5.33%	0.11%	-0.06%	133.43%	12
-6.61%	0.07%	-0.04%	107.44%	18
-9.37%	0.16%	-0.10%	75.88%	29
-5.48%	0.06%	-0.03%	129.69%	14
0.02%	0.01%	0.05%	-46890.02%	50
-0.15%	0.01%	0.03%	71715.85%	1
-4.01%	0.03%	0.06%	176.19%	10
-8.67%	0.05%	0.08%	82.02%	27
-1.49%	0.02%	0.04%	478.45%	6
-1.84%	0.02%	0.05%	385.82%	8
-10.45%	0.06%	0.08%	67.80%	30
-0.57%	0.01%	0.04%	1243.15%	2
-6.97%	0.01%	0.02%	100.70%	20
-2.25%	0.01%	0.02%	311.70%	9
-12.21%	0.02%	0.03%	57.33%	32
-5.91%	0.01%	0.02%	118.18%	15
4.38%	0.01%	0.02%	-160.96%	42
1.76%	0.01%	0.02%	-399.14%	45
-5.33%	0.01%	0.02%	132.31%	13
-12.75%	0.03%	0.05%	54.77%	34
-1.60%	0.00%	0.01%	440.09%	7
-1.26%	0.01%	0.02%	554.50%	4
15.04%	0.38%	0.28%	-47.14%	37
-1.26%	0.01%	0.02%	554.50%	5
-7.81%	0.01%	0.02%	90.00%	22
-6.41%	0.02%	0.03%	108.89%	17
-7.74%	0.01%	0.02%	91.06%	21
1.21%	0.01%	0.01%	-576.86%	47
4.82%	0.02%	0.03%	-144.55%	40
10.92%	0.02%	0.03%	-64.56%	38
12.22%	0.09%	0.12%	0.12%	36
4.17%	0.01%	0.01%	-168.20%	43
1.32%	0.01%	0.01%	-529.91%	46
-15.44%	0.03%	0.04%	45.45%	35
-5.93%	0.01%	0.02%	118.13%	16
-11.35%	0.02%	0.03%	61.74%	31
0.19%	0.00%	0.01%	-3628.48%	49
-6.88%	0.02%	0.03%	101.86%	19
-1.19%	0.00%	0.01%	587.21%	3
-0.32%	0.00%	0.01%	-122.79%	39
0.67%	0.15%	0.12%	-1034.33%	48
-8.35%	0.17%	0.10%	83.59%	25
-12.62%	0.01%	0.01%	55.63%	33

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-8.08%	0.02%	0.03%	86.88%	24
2.39%	0.01%	0.02%	-291.63%	44
-8.02%	0.01%	0.02%	87.28%	23
-8.70%	0.02%	0.03%	81.15%	28
-8.49%	0.01%	0.02%	82.80%	26