

STUDY OF MOVEMENT OF SECTORAL INDICES IN NSE BY USING PORTFOLIO THEORY

Dr. Gitanjali Jindal & Dr. Anand Kumar

Kedarnath Aggarwal Institute of Management, Charkhi Dadri (Hr.), Haryana, India

ABSTRACT

The two key components of an equity percentage funding are danger and return. Every investor seeks the best feasible return on his funding with the lowest possible chance. In 1952, Harry Markowitz created a version to assist the investors. By reading more than one ability portfolios of the furnished securities, the model makes suggestions for the selection of an green portfolio. Additionally, it's far operating on an efficient frontier based on a set diploma of danger and the very best go back. The goal of the studies is to use Markowitz portfolio principle to create the portfolio primarily based at the most advantageous portfolio and the least quantity of threat. After that, it creates a portfolio by comparing the performance to the Nifty. 50 shares from www.Yahoo.Finance.Com which might be used to calculate from April 2011 to October 2022 had been considered. The hazard-unfastened price of go back is calculated the use of Treasury bill facts for the equal time period. The securities are analyzed the usage of Microsoft Excel. There is a wealth of facts to be had to buyers regarding whilst, how, and why to put money into a given portfolio.

KEYWORDS: *Efficient Portfolios, Portfolio Optimization, Variance, Covariance, Risk and Return, Markowitz Version, Portfolio.*

Article History

Received: 16 Oct 2024 | Revised: 31 Oct 2024 | Accepted: 15 Nov 2024
