

Alliance University, Bengaluru

EPGDM QUAD 4 Assignment 1: MGT436 SAPM – JUNE-AUGUST-2023 CYCLE

NOTE: Pl. follow the Instructions carefully.....

1. Select Any 6 stocks (each from Different Industry) from NSE “NIFTY50” List (As given in Annexure 1).
2. Download their prices (NSE DATA only) from 1st JUNE, 2022 to 31st MAY, 2023. Save each company data in a **separate** Excel Worksheet and Label each sheet as [“Sr.No.” “Company Name”]. For example, if you select Reliance Industries Ltd. as the first stock, the sheet will be named as “**1 RIL**”. Thus, there will be **6 work sheets** with company data. Also download NIFTY50 data for the corresponding period and put it in sheet labelled as “**7 NIFTY50**”.
3. From the price data sheets downloaded above, use only the adjusted closing price of the day. Perform data normalization (edit data for price changes due to issue of bonus share and/or share split besides taking care of missing dates).

Show in a single EXCEL worksheet “**8 Master Data**”: all the Dates (1st Column), 6 selected Stocks prices (Column 2 to 7) and NIFTY50 Values (Column 8).

NOTE: So far, you would have created 8 excel worksheets in the same Excel File....Another 4 are also needed as below....

4. Now, do the following computations – Label it as “9 RRB COMP” Sheet:

- (a) **Risk-Return:** Calculate for each one of the 6 individual stock and the NIFTY50 (*These computations can be performed in the individual stock or NIFTY50 excel sheets*): **Expected Return** (using log normal returns) and **Risk** (Look up your book / material / web for how to calculate them).
- (b) **Compile all the 7 risks and returns (stocks and NIFTY50) data in a single table [TABLE 1] in “9 RRB COMP” Sheet. Interpret the results in your own words.**
- (c) **Beta Computation:** Calculate Beta of each of the individual 6 stocks w.r.t. the Market Index (NIFTY50) [*The Beta of the reference market index is always taken as 1*]. **Tabulate the 6 Betas and sort them in decreasing order [TABLE 2]. Interpret your Results.**

ALL THE BEST!!!

ANNEXURE 1

LIST OF NIFTY 50 STOCKS (AS ON 15-06-2022)				
Company Name	Industry	Symbol	Series	ISIN Code
Adani Ports and Special Economic Zone Ltd.	Services	ADANIPTS	EQ	INE742F01042
Apollo Hospitals Enterprise Ltd.	Healthcare	APOLLOHOSP	EQ	INE437A01024
Asian Paints Ltd.	Consumer Durables	ASIANPAINT	EQ	INE021A01026
Axis Bank Ltd.	Financial Services	AXISBANK	EQ	INE238A01034
Bajaj Auto Ltd.	Automobile and Auto Components	BAJAJ-AUTO	EQ	INE917I01010
Bajaj Finance Ltd.	Financial Services	BAJFINANCE	EQ	INE296A01024
Bajaj Finserv Ltd.	Financial Services	BAJAJFINSV	EQ	INE918I01018
Bharat Petroleum Corporation Ltd.	Oil Gas & Consumable Fuels	BPCL	EQ	INE029A01011
Bharti Airtel Ltd.	Telecommunication	BHARTIARTL	EQ	INE397D01024
Britannia Industries Ltd.	Fast Moving Consumer Goods	BRITANNIA	EQ	INE216A01030
Cipla Ltd.	Healthcare	CIPLA	EQ	INE059A01026
Coal India Ltd.	Oil Gas & Consumable Fuels	COALINDIA	EQ	INE522F01014
Divi's Laboratories Ltd.	Healthcare	DIVISLAB	EQ	INE361B01024
Dr. Reddy's Laboratories Ltd.	Healthcare	DRREDDY	EQ	INE089A01023
Eicher Motors Ltd.	Automobile and Auto Components	EICHERMOT	EQ	INE066A01021
Grasim Industries Ltd.	Construction Materials	GRASIM	EQ	INE047A01021
HCL Technologies Ltd.	Information Technology	HCLTECH	EQ	INE860A01027
HDFC Bank Ltd.	Financial Services	HDFCBANK	EQ	INE040A01034
HDFC Life Insurance Company Ltd.	Financial Services	HDFCLIFE	EQ	INE795G01014
Hero MotoCorp Ltd.	Automobile and Auto Components	HEROMOTOCO	EQ	INE158A01026
Hindalco Industries Ltd.	Metals & Mining	HINDALCO	EQ	INE038A01020
Hindustan Unilever Ltd.	Fast Moving Consumer Goods	HINDUNILVR	EQ	INE030A01027
Housing Development Finance Corporation Ltd.	Financial Services	HDFC	EQ	INE001A01036
ICICI Bank Ltd.	Financial Services	ICICIBANK	EQ	INE090A01021
ITC Ltd.	Fast Moving Consumer Goods	ITC	EQ	INE154A01025
IndusInd Bank Ltd.	Financial Services	INDUSINDBK	EQ	INE095A01012
Infosys Ltd.	Information Technology	INFY	EQ	INE009A01021
JSW Steel Ltd.	Metals & Mining	JSWSTEEL	EQ	INE019A01038
Kotak Mahindra Bank Ltd.	Financial Services	KOTAKBANK	EQ	INE237A01028
Larsen & Toubro Ltd.	Construction	LT	EQ	INE018A01030
Mahindra & Mahindra Ltd.	Automobile and Auto Components	M&M	EQ	INE101A01026
Maruti Suzuki India Ltd.	Automobile and Auto Components	MARUTI	EQ	INE585B01010
NTPC Ltd.	Power	NTPC	EQ	INE733E01010
Nestle India Ltd.	Fast Moving Consumer Goods	NESTLEIND	EQ	INE239A01016
Oil & Natural Gas Corporation Ltd.	Oil Gas & Consumable Fuels	ONGC	EQ	INE213A01029
Power Grid Corporation of India Ltd.	Power	POWERGRID	EQ	INE752E01010
Reliance Industries Ltd.	Oil Gas & Consumable Fuels	RELIANCE	EQ	INE002A01018
SBI Life Insurance Company Ltd.	Financial Services	SBILIFE	EQ	INE123W01016
Shree Cement Ltd.	Construction Materials	SHREECEM	EQ	INE070A01015
State Bank of India	Financial Services	SBIN	EQ	INE062A01020
Sun Pharmaceutical Industries Ltd.	Healthcare	SUNPHARMA	EQ	INE044A01036
Tata Consultancy Services Ltd.	Information Technology	TCS	EQ	INE467B01029
Tata Consumer Products Ltd.	Fast Moving Consumer Goods	TATACONSUM	EQ	INE192A01025
Tata Motors Ltd.	Automobile and Auto Components	TATAMOTORS	EQ	INE155A01022
Tata Steel Ltd.	Metals & Mining	TATASTEEL	EQ	INE081A01012
Tech Mahindra Ltd.	Information Technology	TECHM	EQ	INE669C01036
Titan Company Ltd.	Consumer Durables	TITAN	EQ	INE280A01028
UPL Ltd.	Chemicals	UPL	EQ	INE628A01036
UltraTech Cement Ltd.	Construction Materials	ULTRACEMCO	EQ	INE481G01011
Wipro Ltd.	Information Technology	WIPRO	EQ	INE075A01022