

List of Tables

<i>Table 1.1 – Asset Class Proxies</i>	15
<i>Table 7.1 - Monthly Descriptive Statistics 2005-2011</i>	105
<i>Table 7.2 – Results of Jarque-Bera Test</i>	108
<i>Table 7.3 - Monthly Correlations between the selected asset classes</i>	109
<i>Table 7.4 - Analysis of the Nifty and Comdex Portfolios</i>	113
<i>Table 7.5 - Minimum Variance Portfolio (Nifty & Comdex)</i>	115
<i>Table 7.6 - Optimal Risky Portfolio With Highest Reward To Variability Ratio (Nifty & Comdex)</i>	116
<i>Table 7.7- Optimal Complete Portfolio With Risk Level (A=3) (Nifty & Comdex)</i>	117
<i>Table 7.8 - Optimal Portfolio According to Risk Level (Nifty & Comdex)</i>	119
<i>Table 7.9 - Analysis of the Nifty and Metal Portfolios</i>	120
<i>Table 7.10 - Minimum Variance Portfolio (Nifty & Metal)</i>	122
<i>Table 7.11 - Optimal Risky Portfolio With Highest Reward To Variability Ratio (Nifty & Metal)</i>	123
<i>Table 7.12 - Optimal Complete Portfolio With Risk Level (A=3) (Nifty & Metal)</i>	124
<i>Table 7.13 - Optimal Portfolio According to Risk Level (Nifty & Metal)</i>	125
<i>Table 7.14 - Analysis of the Nifty and Energy Portfolios</i>	126
<i>Table 7.15 - Minimum Variance Portfolio (Nifty & Energy)</i>	128
<i>Table 7.16 - Optimal Risky Portfolio With Highest Reward To Variability Ratio (Nifty & Energy)</i>	129
<i>Table 7.17 - Optimal Complete Portfolio With Risk Level (A=3) (Nifty & Energy)</i>	130
<i>Table 7.18 - Optimal Portfolio According to Risk Level (Nifty & Energy)</i>	131
<i>Table 7.19 - Analysis of the Nifty and Agriculture Portfolios</i>	132
<i>Table 7.20 - Minimum Variance Portfolio (Nifty & Agriculture)</i>	134
<i>Table 7.21 - Optimal Risky Portfolio With Highest Reward To Variability Ratio (Nifty & Agriculture)</i>	135
<i>Table 7.22 -Optimal Complete Portfolio With Risk Level (A=3) (Nifty & Agriculture)</i>	135
<i>Table 7.23 - Optimal Portfolio According to Risk Level (Nifty & Agriculture)</i>	137
<i>Table 7.24 - Minimum Variance Portfolio Combined Analysis</i>	140
<i>Table 7.25 -Optimal Risky Portfolio With Highest Reward To Variability Ratio Combined Analysis</i>	141
<i>Table 7.26 -Optimal Complete Portfolio With Risk Level (A=3) Combined Analysis</i>	142
<i>Table 7.27 - Monthly Correlations with inflation</i>	144
<i>Table 7.28 – Result of testing Hypothesis 2</i>	148
<i>Table 7.29 - Result of testing Hypothesis 3</i>	149