### A STUDY ON OPTIMUM PORTFOLIO CONSTRUCTION USING SHARPE SINGLE INDEX MODEL

By
NAGENDRA.M
IV Semester, MBA
Reg. No. P01ZZ21M0101

Under the guidance of Prof. R. Mahesh. MBA & Ph.D. Professor.

Project report submission to the university of Mysore in partial fulfilment of the requirement of IV semester MBA Degree Examination 2023.

B.N. BAHADUR INSTITUTE OF MANAGEMENT SCIENCES
UNIVERSITY OF MYSORE, MANASAGANGOTHRI
MYSORE – 570006.

# B.N. BAHADUR INSTITUTE OF MANAGEMENT SCIENCES UNIVERSITY OF MYSORE MANASAGANGOTHRI MYSORE – 570 006

#### **GUIDANCE CERTIFICATE**

This project report entitled "A STUDY ON OPTIMUM PORTFOLIO CONSTRUCTION" -USING SHARPE SINGLE INDEX MODEL is prepared by Mr. NAGENDRA.M. under my guidance. This report is submitted to the university of Mysore in partial fulfilment of the requirements of IV semester MBA degree examination 2023.

Date: 23/08/23

Place: Mysore

Prof. R. Mahesh.

PROJECT GUIDE

## B.N. BAHADUR INSTITUTE OF MANAGEMENT SCIENCES UNIVERSITY OF MYSORE MANASAGANGOTHRI MYSORE - 570 006

#### **CERTIFICATE**

This is to certify that Mr. NAGENDRA.M, student of IV semester MBA course has prepared this project report entitled "A STUDY ON OPTIMUM PORTFOLIO CONSTRUCTION"-USING SHARPE SINGLE INDEX MODEL in partial fulfilment of the requirement of MBA degree examination of 2023.

Date: 23/8/23

Place: Mysore

Prof. S. J. Manjunath

CHARMAN DOS in Business Administration (BIMS) UNIVERSITY OF MYSORE Manasagangotri, MYSORE-570006