

A Comparative Study between Investment in Equity and Mutual Fund

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Abstract: *Exposure to heavy The present paper is based on the study of comparing and analyzing the equity investing in respect of risk and return. Further the paper compares and analyzes the mutual fund schemes in respect of risk and return. The main objective of this research work is to study relationship between the risk and return of equity shares and mutual fund through the statistical parameters such as (returns, alpha, beta, standard deviation, Sharpe ratio, Treynor ratio and Jensen ratio. CAPM). The study is based on secondary data which is collected from the BSE official website and money control website. In research study the monthly closing price of 5 years from 1stJan 2016 to 31stDec 2020 of companies taken. Top Ten companies as per market capitalization equities as per 2021 on each monthly basis are selected and for Benchmark BSE SENSEX have been taken as a sample and ten mutual funds are selected as per large cap/Blue- chip fund. The need of the study arises because the investors are confused to take right decision on investment. Since investments are risky in nature, investors have to consider various factors before investing in equity share or else in mutual fund. The findings of this study is Kotak and HUL have performed the best among the selected equity shares and Axis Bluechip Fund and CanaraRobecoBluechip Equity Fund is at top among all analysed funds in terms of performance during the last financial year 2016-2020*

Keywords: Mutual Funds, BSE Sensex, Sharpe ratio, Jensen ratio

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