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Analysis of Risk and Return Relationship of Indian Equity (Dividend) Mutual Fund Schemes

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2011

Abstract:

The Mutual Funds Industry is one of the fast growing sectors in India since the initiation of economic reforms in 1991. The rapid growth of Mutual Funds has compelled the researchers to take a deeper look into the performance of Mutual Funds, taking into account the expectations of investors, ability of Fund Managers and market timings of the Portfolio Managers. This would enable investors to assess how much returns has been generated by Portfolio Managers and what risk level was assumed in generating such funds. The present study analysed the risk and return relationship of Indian Mutual Fund Schemes (Dividend Option). The study found out that out of thirty five sample schemes, eleven showed significant t-values and all other twenty four sample schemes did not prove significant relationship between the risk and return. According to t-alpha values, majority (thirty two) of the sample schemes' returns were not significantly different from their market returns and very few number of sample schemes' returns were significantly different from their market returns during the study period.

Number of Pages in PDF File: 24

Keywords: Mutual Funds, Alpha, Beta, Linear Regression, Risk and Return Relationship

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Date posted: June 10, 2011 ; Last revised: June 16, 2011

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