

EMPIRICAL TESTING OF CAPM IN SELECTED SECURITIES

D. SEETHANAİK

Faculty, Department of Business Administration, University of Mysore, Mysore, Karnataka, India

ABSTRACT

This paper focuses on empirical testing of CAPM, to measure the return on securities selected. The paper describing CAPM, empirical analysis of banking, FMCG, IT, Automobile, Pharmaceutical segments

KEYWORDS: Banking, CAPM, Empirical Testing, FMCG and Pharmaceutical Segments