

PERFORMANCE EVALUATION OF SELECT ICICI PRUDENTIAL MUTUAL FUNDS:

DYNAMIC AND FOCUSED BLUECHIP EQUITY RETAIL FUNDS

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Abstract

The performance of the select mutual funds promoted by ICICI Prudential, a joint venture between Prudential Plc and ICICI Bank, private sector bank (i) Dynamic fund (G) and (ii) Focused Bluechip Utility are analysed. The presentation include a comprehensive overview of the funds and an analytical review. The performance of the funds from the date of inception to the end of the financial year was scrutinized by the statistical evaluation parameters, correlation coefficient, standard deviation, Sharpe's Index, Treynor's Index, Jensen's Alpha, Fama's Measure and M2 . S&P CNX Nifty was the benchmark index.