

LIST OF ABBREVIATION

| | |
|-----------------|--|
| AAUM | Average Assets Under Management |
| AD | Annual Dividend |
| ADR | American Depository Receipt |
| AFR | Absolute Fund Return |
| AGNI | AMFI Guidelines and Norms for Intermediaries |
| AIR | Annual Information Return |
| AMC | Asset Management Company |
| AMFI | The Association of Mutual Funds in India |
| AMI | Asset Management Industry |
| AML | Anti Money Laundering |
| ANAV | Adjusted Net Asset Value |
| ANOVA | Analysis of Variance |
| APT | Arbitrage Pricing Theory |
| ASR | Annual Statistical Report |
| AUM | Asset Under Management |
| B/H | Large-cap stocks with High book to market ratios |
| B/L | Large-cap stocks with Low book to market ratios |
| B/M | Large-cap stocks with Medium book to market ratios |
| BOB | Bank of Baroda |
| BSE30 | Bombay Stock Exchange |
| BS-JV-PF | Bank Sponsored: Joint Ventures - Predominantly Foreign |
| BS-JV-PI | Bank Sponsored: Joint Ventures - Predominantly Indian |
| BS-O | Bank Sponsored: Others |
| CAPM | Capital Asset Pricing Model |
| CD | Certificate of Deposits |
| CEO | Chief Executive Officer |
| CFT | Combating Financing of Terrorism |
| CI | Composite Index |
| CML | Capital Market Line |
| COV | Coefficient of Variation |
| CP | Commercial Papers |
| CRISIL | Credit Rating Information Services of India Limited |
| CRPC | Concordia Res Parvae Crescunt |
| CRSP | Center for Research in Security Prices |
| CTRs | Compliance Test Reports |
| D | Dividend |
| d.f. | Degrees of freedom |
| DEA | Data Envelopment Analysis |
| DJIA | Dow Jones Industrial Average |
| DP | Depository Participant |
| ELSS | Equity Linked Savings Scheme |

| | |
|----------------|--|
| EMH | Efficient Markets Hypothesis |
| EMM | Eendragt Maakt Magt |
| EPS | Earnings per share |
| ESPs | Extra Sensory Perceptions |
| ETF | Exchange Traded Funds |
| F | Favorable |
| FA | Factor Analysis |
| FI | Financial Institution |
| FIIs | Foreign Institutional Investors |
| FMCG | Fast Moving Consumer Good |
| FMP | Fixed Maturity Plans |
| G | Growth |
| GDR | Global Depository Receipt |
| GETF | Gold Exchange Traded Fund |
| GIC | General Insurance Corporation of India |
| GOI | Government of India |
| GSR | Generalized Sharpe Ratio |
| GVP | Generalized Varying Parameter |
| HD | Half-yearly Dividend |
| HF | Highly Favorable |
| HI | Highly Important |
| HSC | Higher Secondary Certificate |
| I | Important |
| IDRs | Indian Depository Receipts |
| IISL | India Index Services and Products Ltd. |
| INST. | Institutions |
| IOSQA | Investor Oriented Service Quality Arrangements |
| IRDA | Insurance Regulatory and Development Authority |
| ISCs | Investor Service Centers |
| KIM | Key Information Memorandum |
| KMO | Kaiser-Meyer-olkin |
| KYC | Know your client |
| L&T | Larsen and Toubro |
| LIC | Life Insurance Corporation of India |
| LPM | Lower-Partial-Moment |
| MCR | Monthly Cumulative Report |
| MD | Monthly Dividend |
| MF | Mutual Fund |
| MLR | Multinomial Logistic Regression |
| MNC | Multi National Company |
| MSCI | Morgan Stanley Capital International |
| NAAF | Not At All Favorable |
| NAAI | Not At All Important |
| NAV | Net Asset Value |

| | |
|---------------------|--|
| NCR | National Capital Region |
| NFO | New Fund Offer |
| Nifty50 | National Stock Exchange |
| NRI | Non-Resident Indian |
| NSCs | National Saving Certificates |
| NSR | New Scheme Report |
| NVF | Not Very Favorable |
| NVI | Not Very Important |
| OD | Offer Documents |
| P/E Ratio | Price/Earning Ratio |
| PAF | principal axis factoring |
| PAN | Permanent Account Number |
| PCM | Performance Change Measure |
| PDs | Primary Dealers |
| PFA | principal factor analysis |
| PI | Period of Investment |
| PNB | Punjab National Bank |
| PPF | Public Provident Fund |
| PS-F | Private Sector: Foreign |
| PS-I | Private Sector: Indian |
| PS-JV-PF | Private Sector: Joint Ventures - Predominantly Foreign |
| PS-JV-PI | Private Sector: Joint Ventures - Predominantly Indian |
| QD | Quarterly Dividend |
| RAP | Risk Adjusted Performance |
| RBI | Reserve Bank of India |
| RCC | Rank Correlation Coefficient |
| RV | Residual Variance |
| S& P 500 | Standard & Poors 500 |
| S.D. | Standard Deviation |
| S/H | Small-cap stocks with High book to market ratios |
| S/L | Small-cap stocks with Low book to market ratios |
| S/M | Small-cap stocks with Medium book to market ratios |
| SAI | Statement of Additional Information |
| SBI | State Bank of India |
| SEBI | Securities and Exchange Board of India |
| SEC | Securities and Exchange Commission |
| SID | Scheme Information Document |
| SIP | Systematic Investment Plan |
| SLM | Sharp- Lintner- Mossin |
| SPSS | Statistical Package for the Social Sciences |
| SRMFIs | Sample Retail Mutual Fund Investors |
| SSD | Second-degree Stochastic Dominance |
| STP | Systematic Transfer Plan |
| SWF | Some What Favorable |

| | |
|----------------|-----------------------------|
| SWI | Some What Important |
| SWP | Systematic Withdrawal Plan |
| T-bills | Treasury-bills |
| TWR | TimeWeighted Returns |
| UCC | Unique Client Code |
| UK | United Kingdom |
| ULIP | Unit Linked Insurance Plan |
| US | United States |
| USPs | Unique Selling Propositions |
| UTI | Unit Trust of India |
| WD | Weekly Dividend |
| WMV | Weighted Mean Value |