

عنوان مقاله:

Survey of the Relationship between Size with Risk and Yield of the Portfolio

محل انتشار:

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خلاصه مقاله:

The principal purpose of this research is to study the relationship between the numbers of stocks present in the basket with systematic and non-systematic risk and its yield using Evans and Archer's varied method during the time period between March 2008 to February 2009 on 160 companies with monthly and daily data in Tehran Stock Exchange. Results show that there is a strong and negative relationship between the size of bonds' basket and non-systematic risk, but there is not any meaningful relationship between the size of bonds' basket with systematic risk and yield. Also, according to this research, in order to eliminate non-systematic risk in Tehran Stock Exchange, the .number of stocks present in the basket should be 21 shares and diversification for more than that has a trivial effect

کلمات کلیدی:

Portfolio size, systematic risk, non-systematic risk, shares yield, diversification

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