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## Gold vs Gold Exchange Traded Funds: An Empirical Study in India(Article) [\(Open Access\)](#)

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### Abstract

This study aim of this is to estimate the relationship between gold and Gold Exchange Traded Fund (ETF) and the performance of Gold ETFs in India by using various statistical models. The data for the study covers a period of three years from 2015 to 2018. The data was collected from the National Stock Exchange database and other sources. The outcome of this study was to find out whether there is a relationship between gold and Gold ETFs. It was found out that Gold ETFs has more returns than the physical gold; Axis ETF performed the best among those Gold ETFs selected for the study. This study will be beneficial for the market researchers and investors who find the best opportunities in the Gold ETFs. © 2019 EA. All rights reserved.

### Author keywords

- Correlation
- Fama's Measure
- Gold vs Gold ETFs
- Jensen's Index
- Sharpe's Index
- Treynor's Index

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