



## **Abstract**

The economic situation that is generated during a pandemic tends to generate uncertainty in the financial markets, due to the crisis that originated in an almost generalized way throughout the world, however, new investment opportunities are also generated that are present in the national financial markets. and international, which led us to the following question: What will be the most efficient asset in the frequent consumer products sector and with the greatest contribution to the Mexican stock market through the Price and Quotation Index? In this research, the modern theory of Markowitz's portfolio will be approached in order to determine the most efficient asset in the sector, frequent consumer products listed in the IPC of the Mexican Stock Exchange based on modern portfolio theory for an adequate management of resources. The assets subject to analysis are Arca Continental, Becele, Bimbo, Coca Cola, Femsa, Gruma, Kimberly-Clark and Wal-Mart. These assets were selected because they make up this sector and are listed for the Price and Quotation Index (IPC) of the Mexican Stock Exchange. The methodology of this research is of a quantitative cross-sectional type, the 122 data analyzed are collected according to a predefined period of time from January 2 to June 30, 2020, these values are statistically analyzed through the SPSS program and contrasted with the portfolio theory, according to the results of the linear regression model, through this research it was possible to identify that this sector of frequent consumer products explains the behavior of the Index by 82.9%, so it is known that the assets analyzed They contribute significantly to explaining what happens in the CPI in addition to identifying the most efficient asset in the sector in times of pandemic.

**Keywords:** shares, financial markets, portfolio theory.