Volatility acting is a key role in assessing the risk/return tradeoffs and forms a significant contribution in asset allotment decisions. It is widely accepted that huge fluctuations in market returns carry significant negative effects on risk average investors. Besides, they have important economic inference, especially for the generally domestic investment, and for the flow of funds from FII. Volatility is caused by a number of factors ranging from technical or short term or fundamentals. They are trading practices like the length of the settlement period, the facility of the carry forward of transactions, announcement of corporate results, measures announced by government like budget, industrial production, the overall economic condition including the policy stance, and the extent of openness of the economy. A number of macroeconomic variables like inflation, Money supply, interest rates, also affect the movements in share prices directly and indirectly. Other side microstructure is also widely affects on stock price volatility. Analysis of Volatility in Indian Stock Markets shown that volatility in stock market is declined in recent years, Volatility measured through Coefficient of Variance noted in April 1985 to March 1991 was 33.43 and it declined to 25.93 in April 1991 to March 2000, and Volatility in present days affected by NASADAQ market. In recent years Indian stock market is going toward the booming zone and always trying to run with the overseas market like NASDAQ, LONDON, USA etc. volatility in international level always higher compare to the emerging market like China, India etc. Many studied shown that India and china having higher indices return with low volatility in return of the indices. Over a period of time Indian indices are producing higher return with low volatility. In this study data is analyzed with relation to the volatility of BSE-100 companies with high share price volatility, Average share price volatility, Low share price volatility, and other variables like daily turnover of the stock, No of trades, daily volume of the...
stock and second part of data analysis is on financial mechanism ratio like MPS, EPS and PE Ratio of BSE-100 Companies of India. This study is helpful to investor, researcher, Stock analysts, stock trader, industry etc.