

LIST OF GRAPHS

Graph No.	Description	Page No.
1.1	An Illustrative Graph for a Non Stationary Series	43
1.2	An Illustrative Graph for a Stationary Series	43
5.1	Residual Distributions for Nifty Futures	176
5.2	Histogram of Nifty Futures	179
5.3	Conditional Volatility of Nifty Futures	181
5.4	Residual Distributions of ACC	184
5.5	Histogram of ACC	187
5.6	Residual Distributions for Nifty Futures	193
5.7	Histogram of Nifty Futures	196