LIST OF TABLES

Table 4.1: BSE Sensex: Yearly Volatility of Monthly Returns
Table 4.2: S&P CNX Nifty: Yearly Volatility of Monthly Returns
Table 4.3: BSE Sensex: Yearly Volatility of Daily Returns
Table 4.4: S&P CNX Nifty: Yearly Volatility of Daily Returns
Table 4.5: BSE Sensex: Monthly Volatility of Daily Returns
Table 4.6: S&P CNX Nifty: Monthly Volatility of Daily Returns
Table 4.7: BSE Sensex and S&P CNX Nifty: Top 25 Volatile months
Table 4.8: BSE Sensex and S&P CNX Nifty: Number of Daily Returns in excess of (±) 4.92%
Table 4.9: BSE Sensex and S&P CNX Nifty: Events Reported around Extreme Daily Returns
Table 5.1: Trends in FII Investment in India
Table 5.2: ADF Test Statistics for FII Investment
Table 5.3: ADF Test statistics for Stock Market Volatility (BSE Sensex)
Table 5.4: ADF Test statistics for Stock Market Volatility (NSE Nifty)
Table 5.5: Granger-Causality Test Statistics
Table 5.6: Daily Average Returns in Sensex
Table 5.7: Daily Average Returns in Nifty
Table 5.8: T-values from Paired T-test- Effect of Budget day Returns on Sensex
Table 5.9: T-values from Paired T-test- Effect of Budget day Returns on Nifty
Table 5.10: T-values from Paired T-test- Impact of Budgets on Sensex
Table 5.11: T-values from Paired T-test: Impact of Budgets on Nifty
Table 5.12: Variance of Return in Sensex
Table 5.13: Variance of Return in Nifty
Table 5.14: F-test Results Comparing Variance among the Returns (Post-budget) with One Another (BSE Sensex)
Table 5.15: F-test Results Comparing Variance among the Returns (Post-budget) with One Another ((NSE Nifty)
Table 5.16: F-test Results Comparing Variance among the Returns during Post-budget Periods with Long-term Pre-Budget Period (BSE Sensex)
Table 5.17: F-test Results Comparing Variance among the Returns during Post-budget Periods with Long-term Pre-Budget Period (NSE Nifty)
Table 5.18: ADF Test Statistics for Inflation
Table 5.19: ADF Test Statistics for Stock Market Volatility (BSE Sensex)
Table 5.20: ADF Test Statistics for Stock Market Volatility (NSE Nifty)
Table 5.21: Granger-Causality Test Statistics
Table 5.22: Daily Average Returns in Sensex
Table 5.23: Daily Average Returns in Nifty
Table 5.24: T-values from Paired t-test: Effect of Announcement of Interest Rate Day
Returns on Sensex
Table 5.25: T-values from Paired t-test: Effect of Announcement of Interest Rate Day
Returns on Nifty
Table 5.26: T-values from Paired t-test: Impact of Announcement of Interest Rate on
Sensex
Table 5.27: T-values from Paired t-test: Impact of Announcement of Interest Rate on
Nifty
Table 5.28: Variance of Returns in Sensex
Table 5.29: Variance of Returns in Nifty
Table 5.30: F-test Results Comparing Variance among the Returns (Post-announcement of interest rate) (BSE)
Table 5.31: F-test Results Comparing Variance among the Returns (Post-announcement of interest rate) (NSE)
Table 5.32: F-test Results Comparing Variance among the Returns during Post-announcement of Interest Rate Periods with Long-term Pre-announcement of Interest Rate Period (BSE)
Table 5.33: F-test Results Comparing Variance among the Returns during Post-announcement of Interest Rate Periods with Long-term Pre-announcement of Interest Rate Period (NSE)
Table 5.34: Regression Model Summary and ANOVA of HDFC Bank
Table 5.35: Coefficient of HDFC Bank (BSE Sensex)
Table 5.36: Coefficient of HDFC Bank (S&P CNX Nifty)
Table 5.37: Regression Model Summary and ANOVA of State Bank of India
Table 5.38: Coefficients of State Bank of India (BSE Sensex)
Table 5.39: Coefficients of State Bank of India (S&P CNX Nifty)
Table 5.40: Regression Model Summary and ANOVA of Tata Motors
Table 5.41: Coefficients of Tata Motors (BSE Sensex)
Table 5.42: Coefficients of Tata Motors (S&P CNX Nifty)
Table 5.43: Regression Model Summary and ANOVA of Mahindra and Mahindra
Table 5.44: Coefficients of Mahindra and Mahindra (BSE Sensex)
Table 5.45: Coefficients of Mahindra and Mahindra (S&P CNX Nifty)
Table 5.46: Regression Model Summary and ANOVA of Hero Motors
Table 5.47: Coefficients of Hero Motors (BSE Sensex)
Table 5.48: Coefficients of Hero Motors (S&P CNX Nifty)
Table 5.49: Coefficient of EGARCH model (BSE Sensex)
Table 5.50: Coefficient of EGARCH model (NSE Nifty)
Table 5.51: Descriptive Statistics of Daily Returns
Table 5.52: ADF Test Statistics for Daily Returns (Sensex)
Table 5.53: ADF Test Statistics for Daily Returns (Nifty)
Table 5.54: Coefficients of GARCH Model (Sensex)
Table 5.55: Coefficients of GARCH Model (Nifty)