Lab 05
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Q2. The beta values obtained were as follows. Beta value greater than 1 indicates that the stock is more volatle than the market, less than 1 indicates that the stock is less volatle than the market and a negative beta indicates that the stock is losing its price.

BSE Data

Mean = 0.289
Var = 0.017

Company Name	beta_v	Actual Return	Expected Return
ABB	3.466	0.665	2.183
AXISBANK	2.5	0.281	0.628
BALMLAWRIE	0.76	0.723	0.561
BHARTIARTL	1.58	0.467	0.708
CUMMINSIND	1.608	0.504	0.78
EMAMILTD	1.275	0.473	0.589
GODREJIND	-1.267	0.478	-0.493
HDFCBANK	1.148	0.142	0.156
HEROMOTOCO	2.032	0.419	0.8
HINDUNILVR	1.194	0.011	0.004
INFY	1.206	0.251	0.293
IOC	-0.121	0.615	-0.018
ITC	0.678	0.402	0.289
LUPIN	-0.072	0.738	0
M&M	1.616	0.494	0.767
MAHABANK	0.491	1.19	0.61
NTPC	0.089	0.374	0.079
SBIN	3.634	0.532	1.802
SHREECEM	1.482	0.249	0.345
TCS	0.84	0.174	0.154

NSE Data

Mean = 0.193
Var = 0.014

Company Name	beta_v	Actual Return	Expected Return
ABB	4.405	0.415	1.66
AXISBANK	3.071	0.177	0.439

BALMLAWRIE	2.117	0.651	1.322
BHARTIARTL	0.437	0.297	0.158
CUMMINSIND	2.658	0.298	0.71
EMAMILTD	3.167	0.415	1.205
GODREJIND	-1.213	0.249	-0.191
HDFCBANK	0.711	-0.064	-0.031
HEROMOTOCO	1.161	0.288	0.327
HINDUNILVR	1.102	-0.046	-0.056
INFY	1.425	0.21	0.278
IOC	0.248	0.398	0.136
ITC	0.144	0.182	0.069
LUPIN	0.891	0.574	0.517
M&M	1.211	0.235	0.274
MAHABANK	3.082	1.238	3.712
NTPC	-1.273	0.169	-0.101
SBIN	3.747	0.471	1.629
SHREECEM	4.094	0.102	0.262
TCS	0.823	0.122	0.11