

# Lab 8

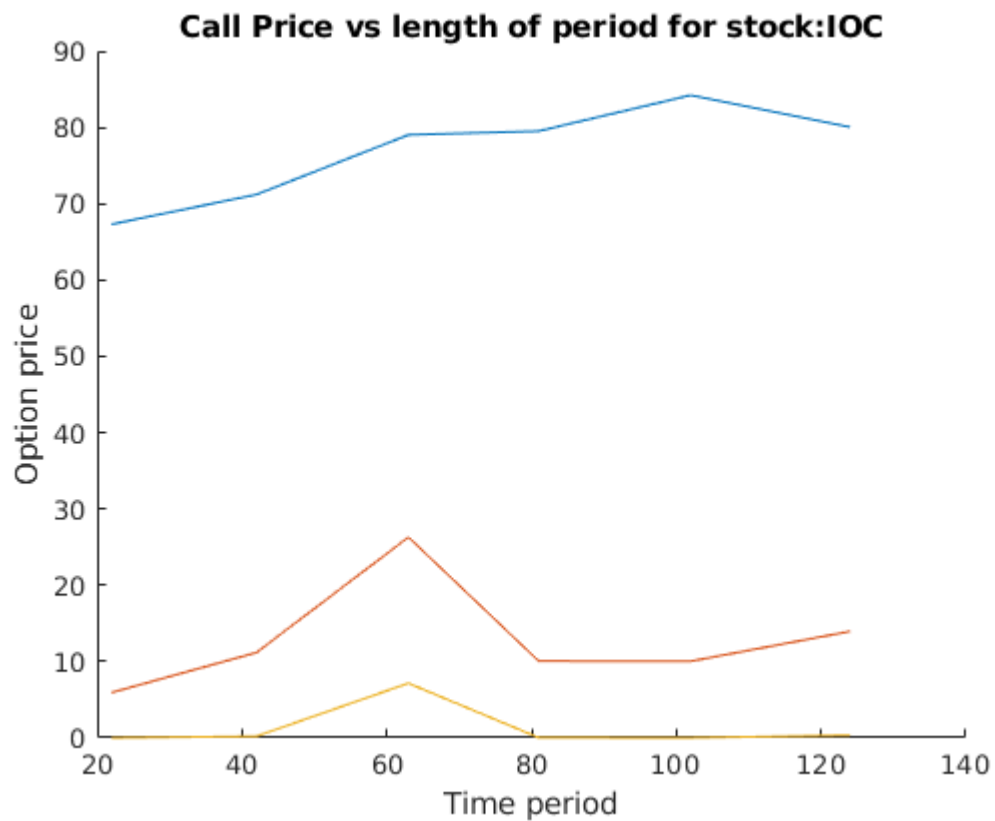
Kartik Sethi

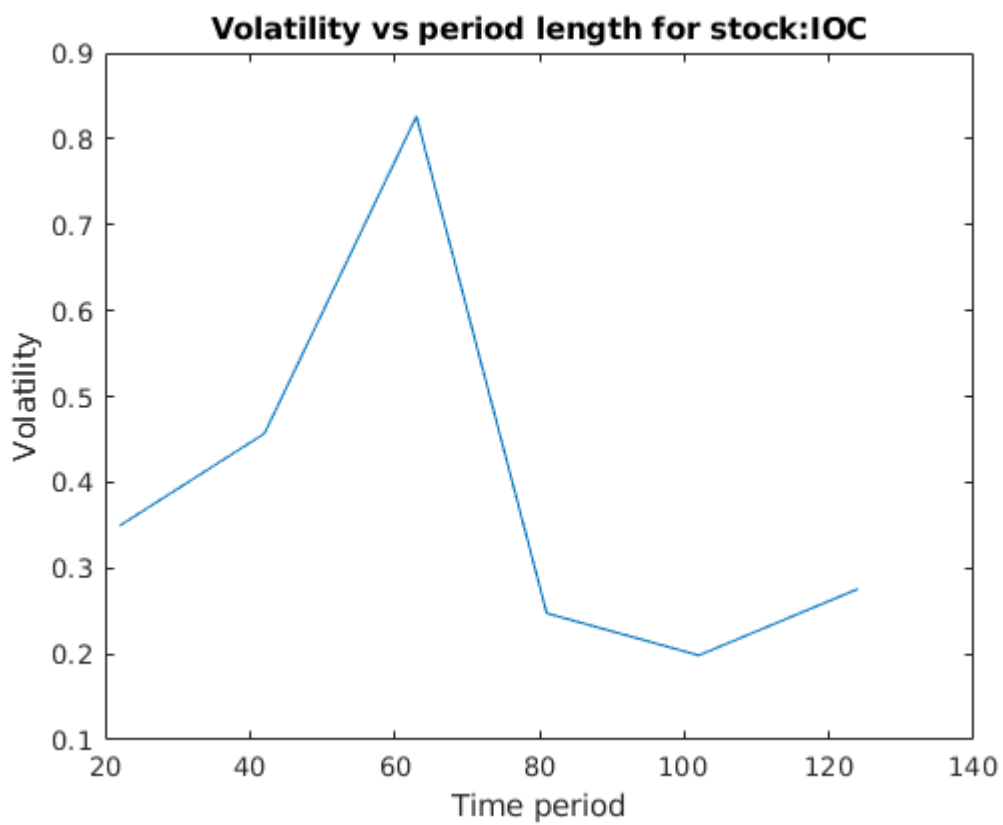
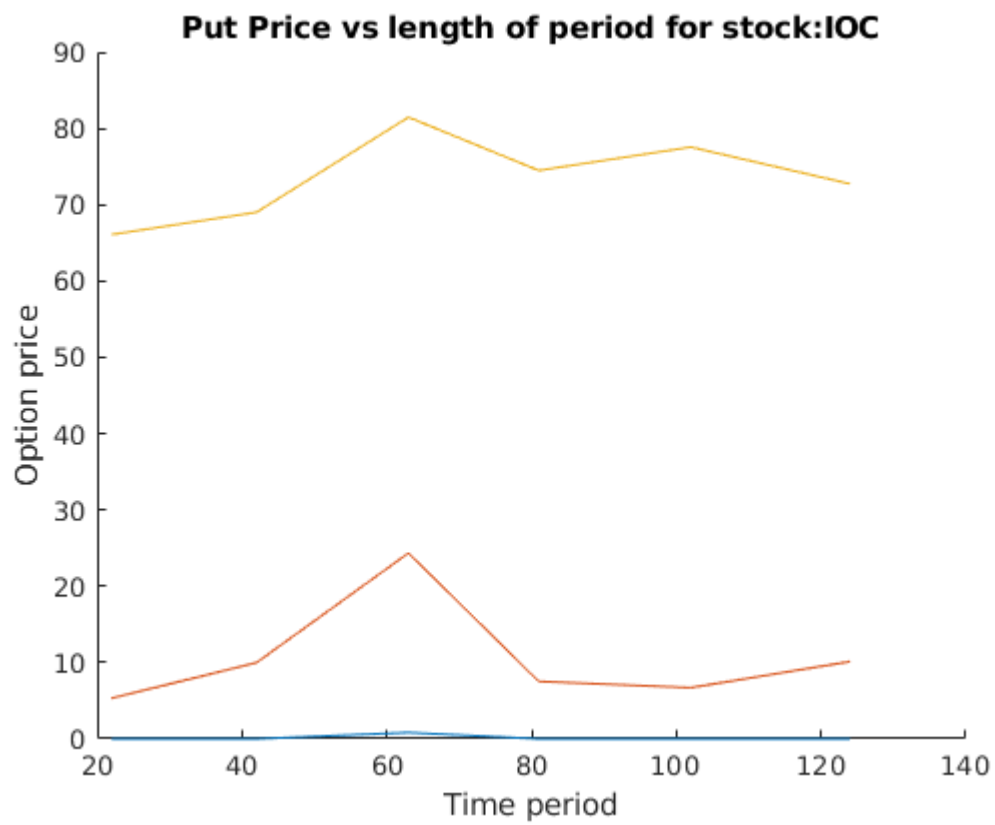
Roll No. - 170123057

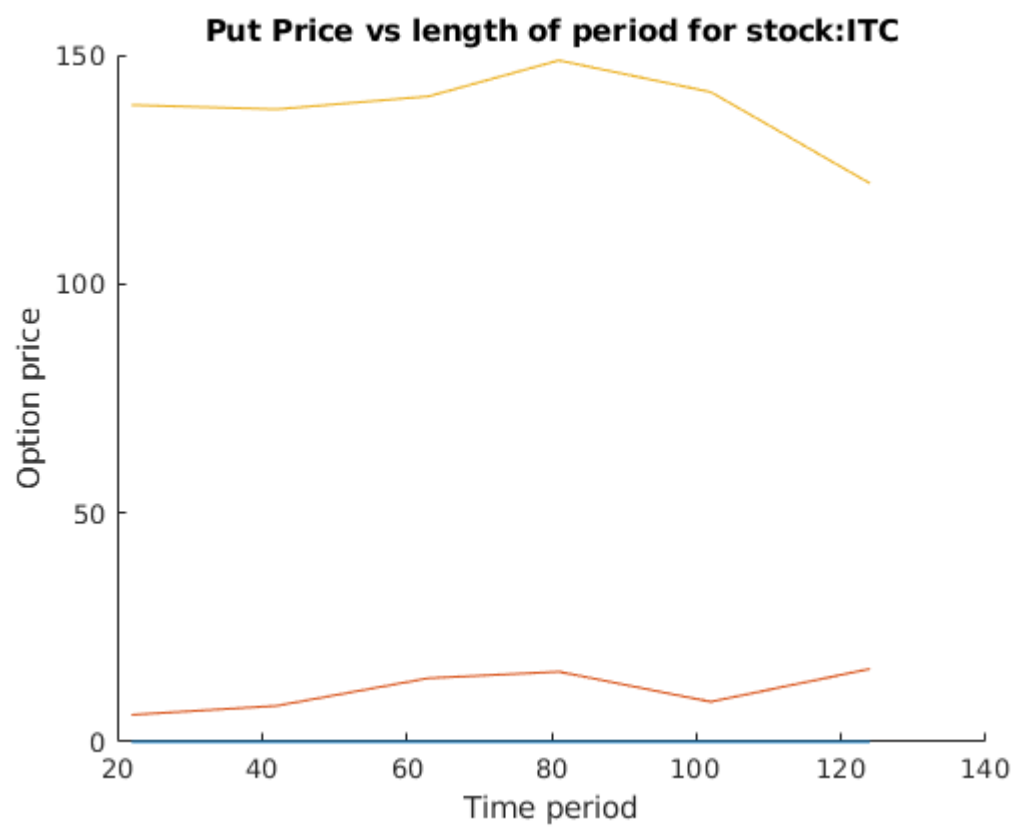
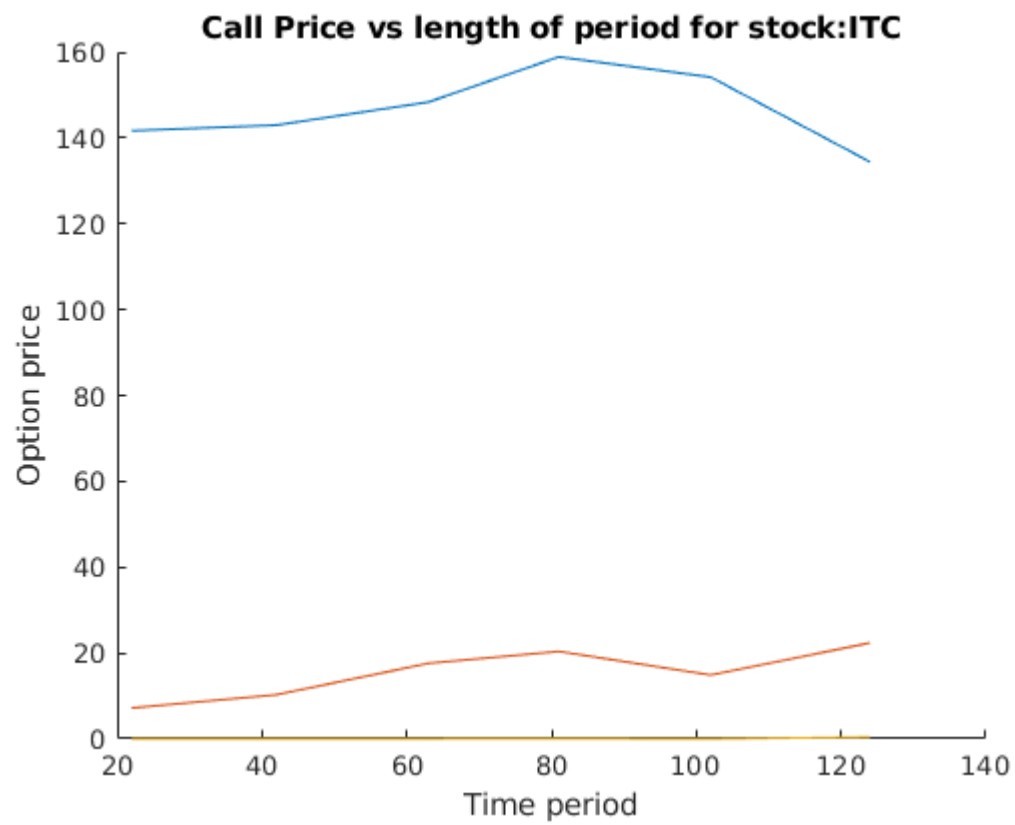
Calculating Historical Volatility for selected stocks in bsedata1

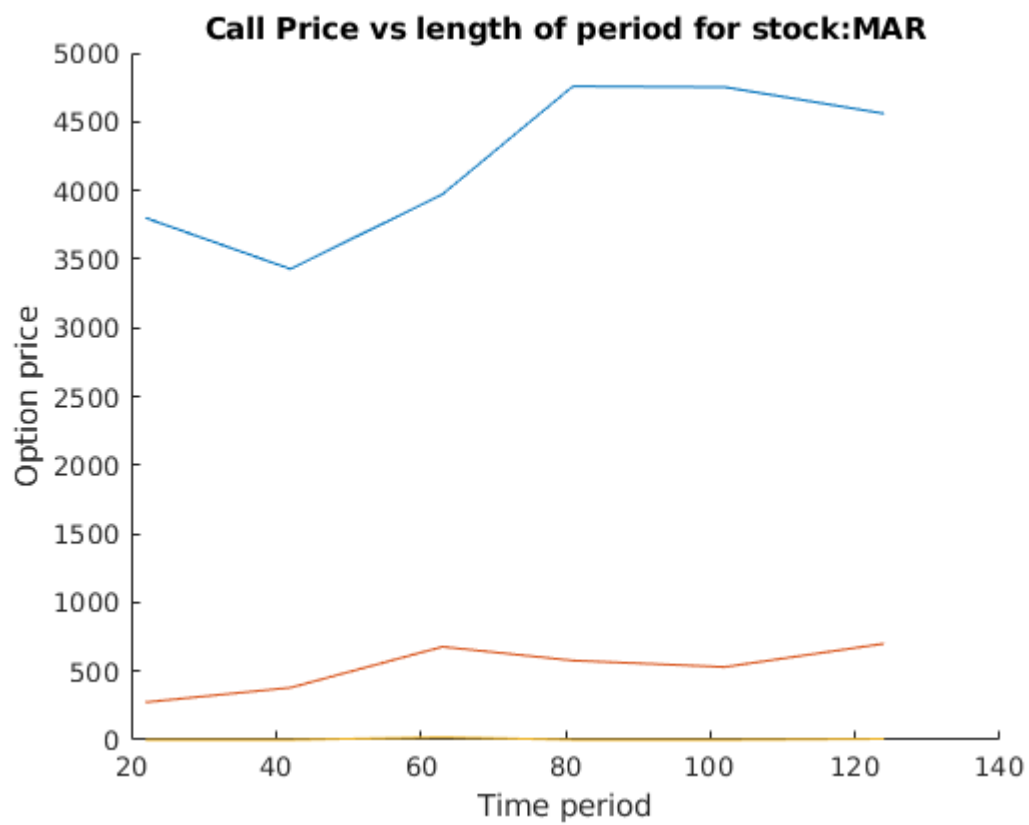
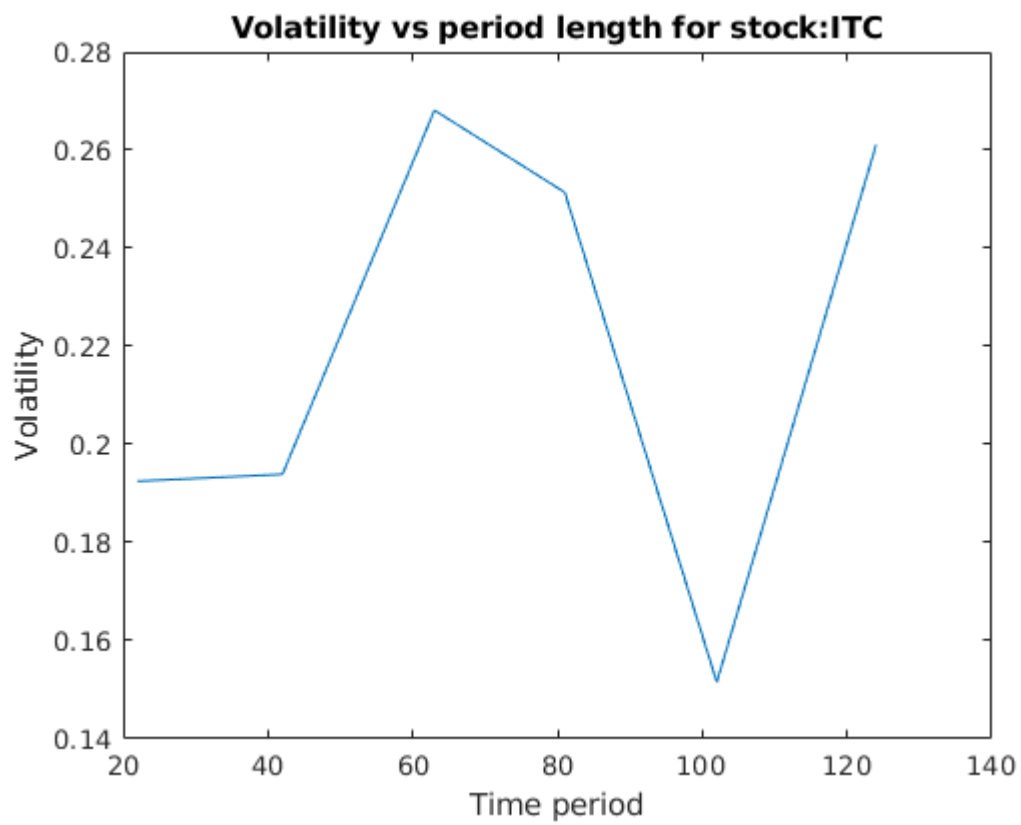
(a)

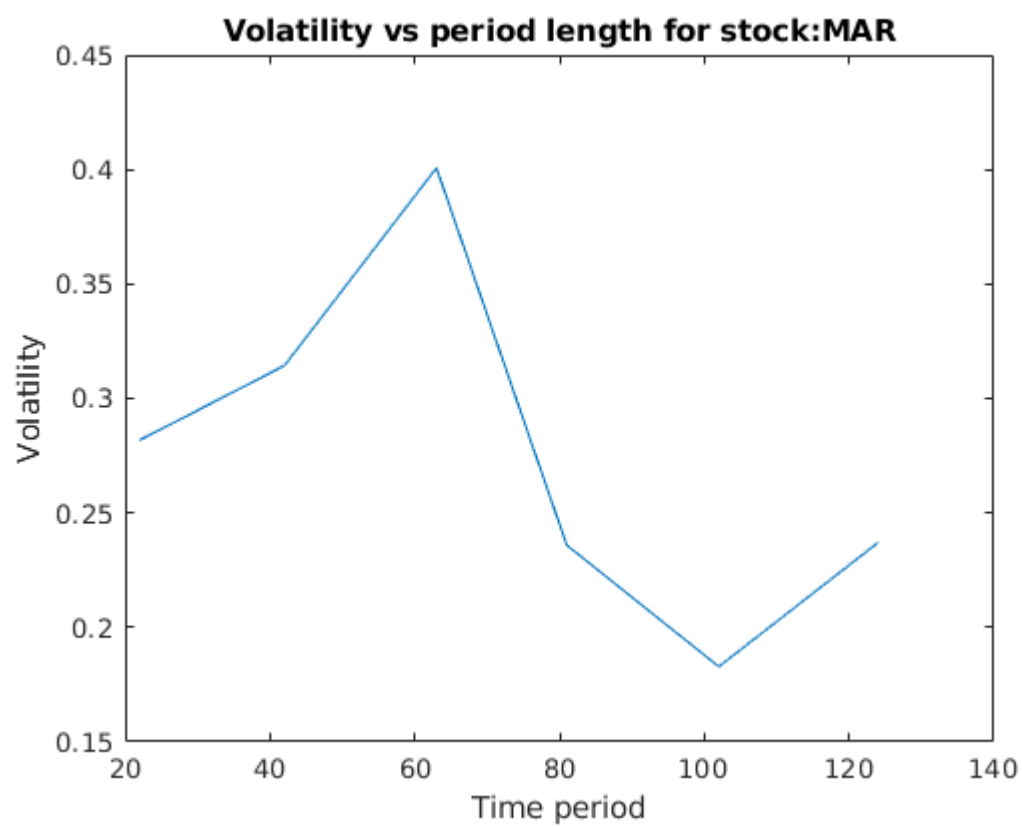
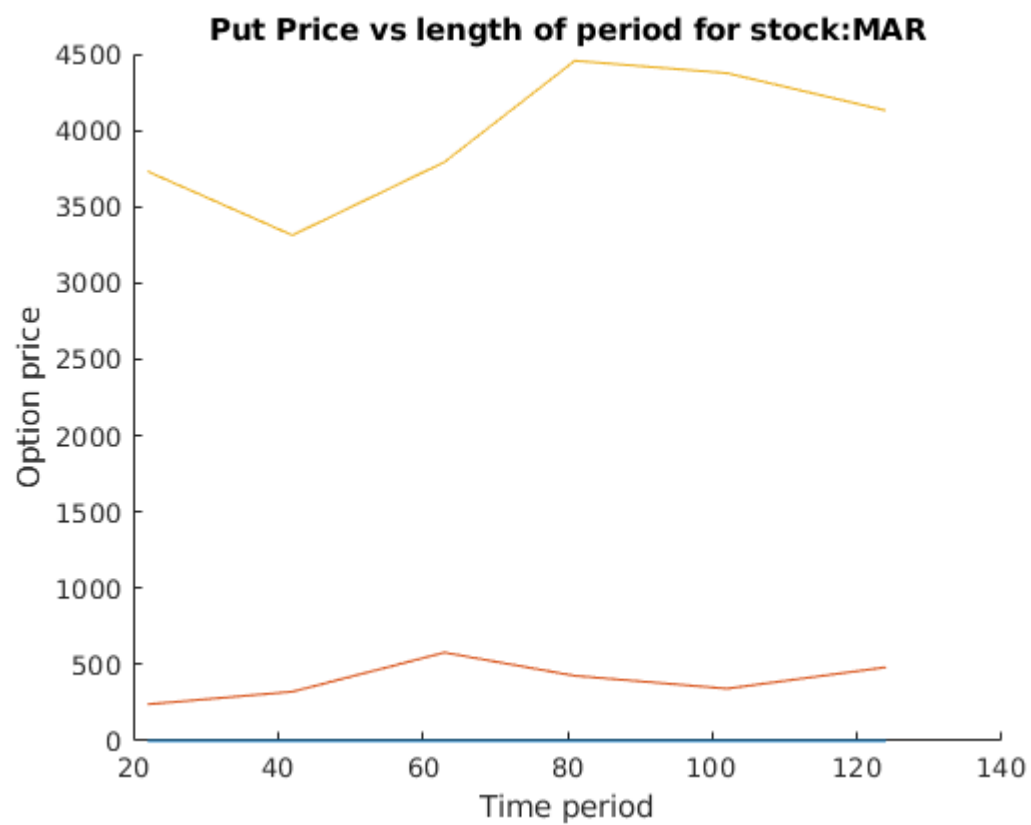
Stock	Historical Volatility
IOC	0.349
ITC	0.193
MAR	0.282
REL	0.242
SBI	0.205

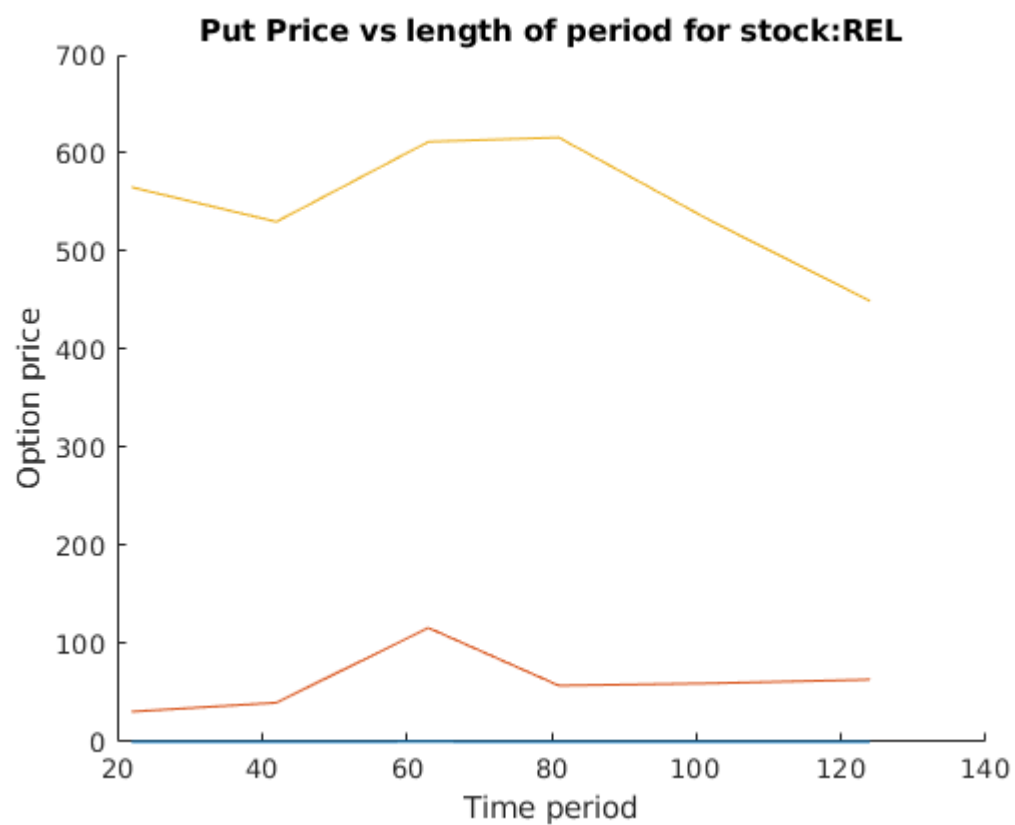
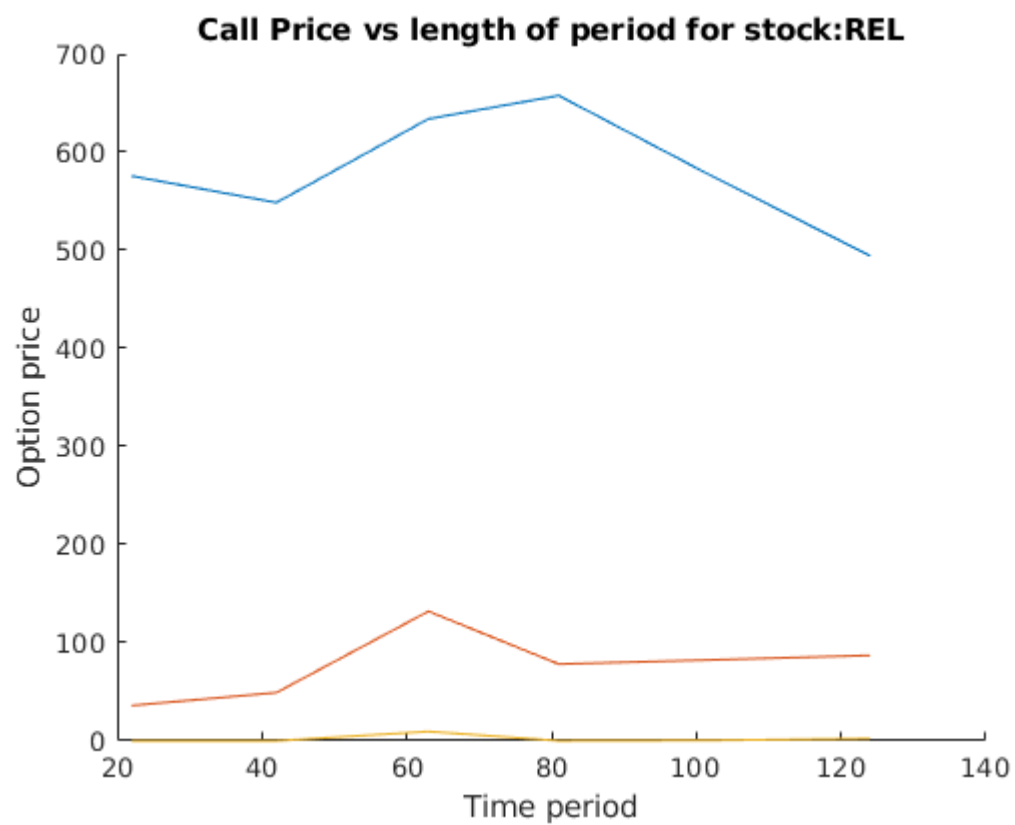


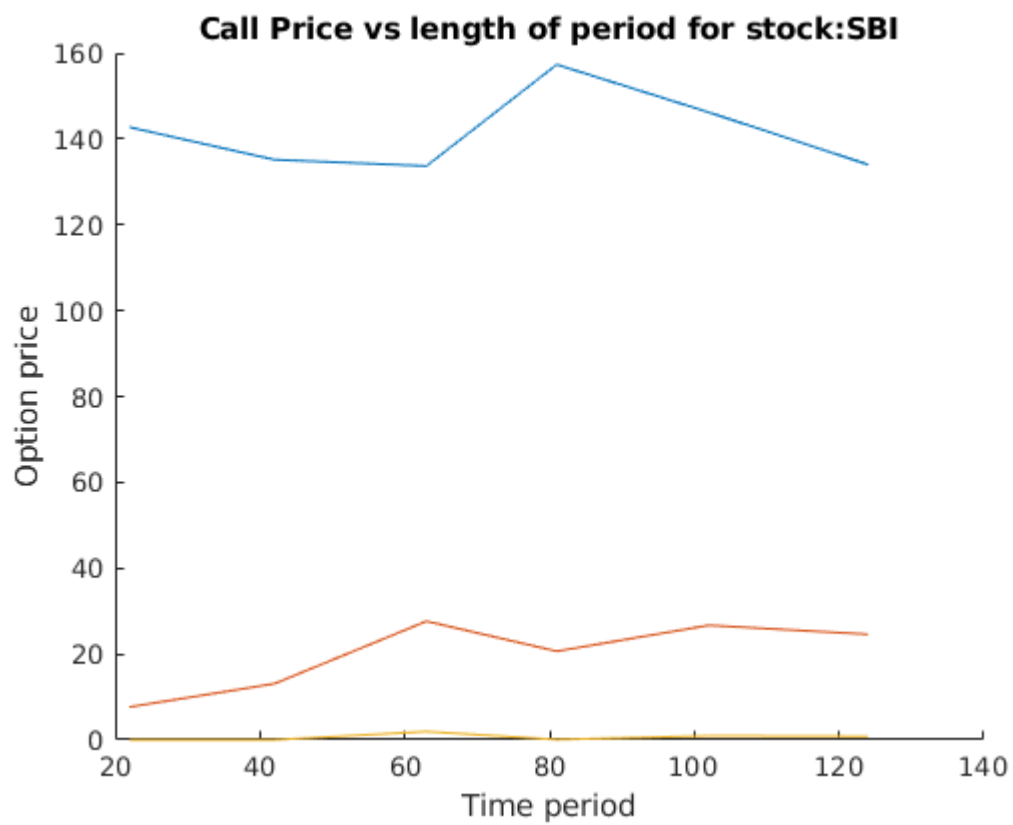
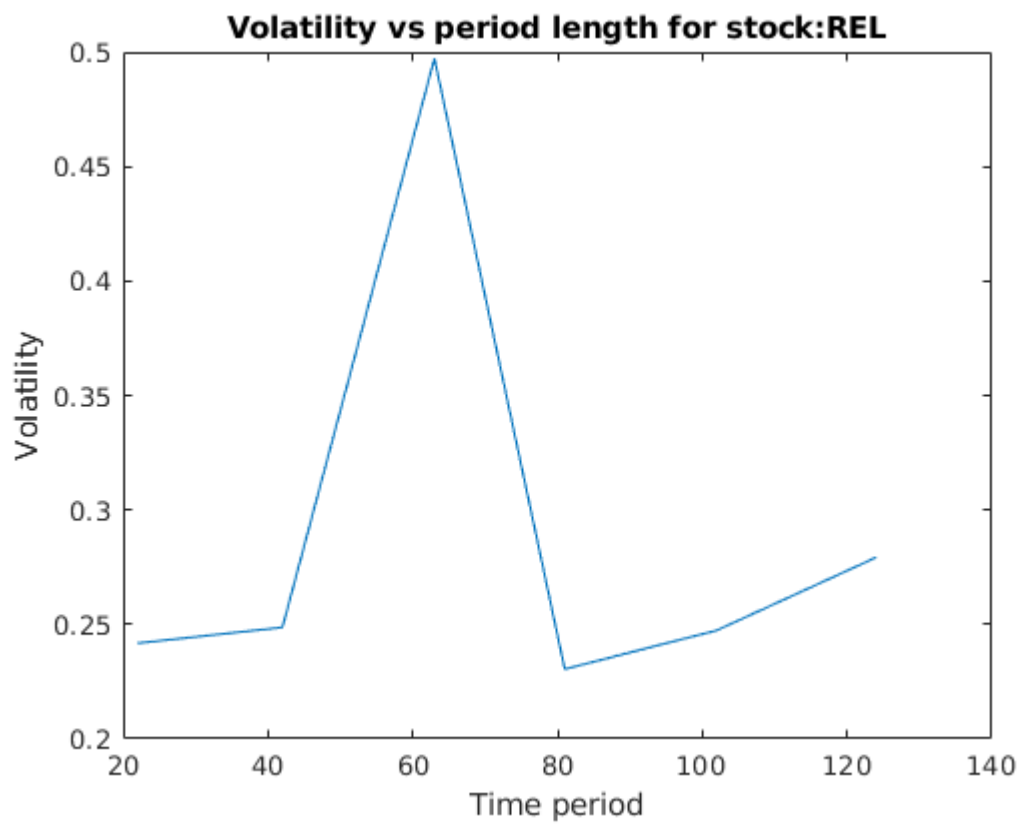


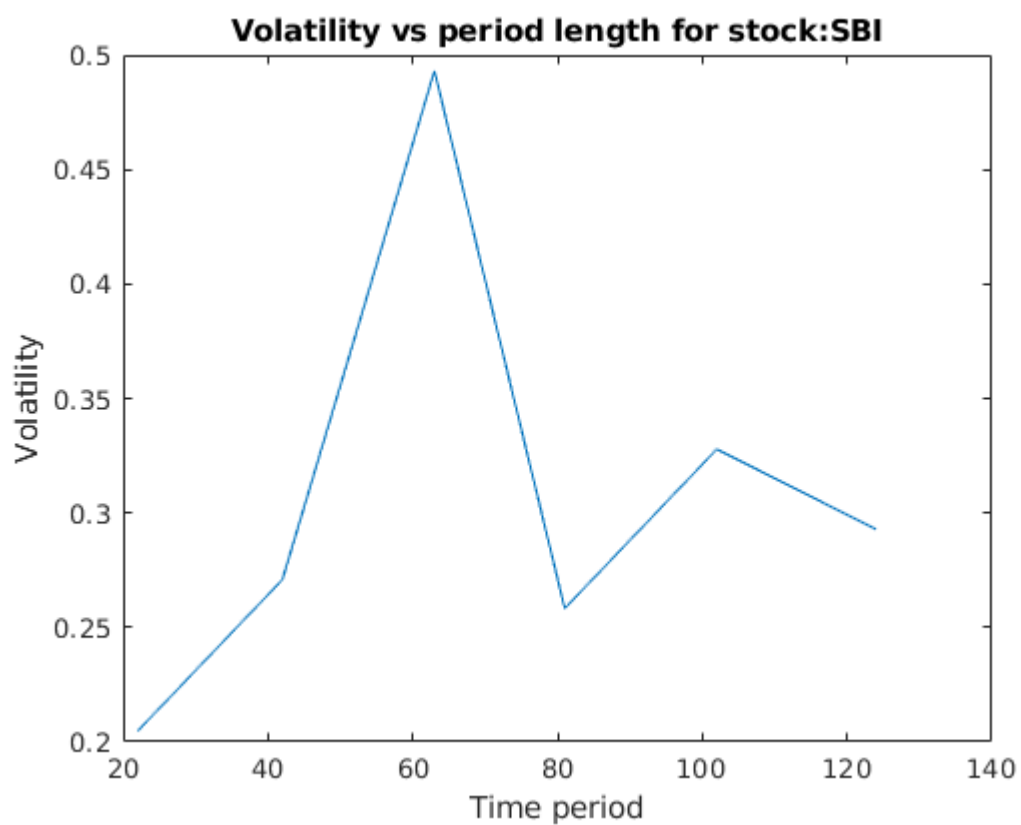
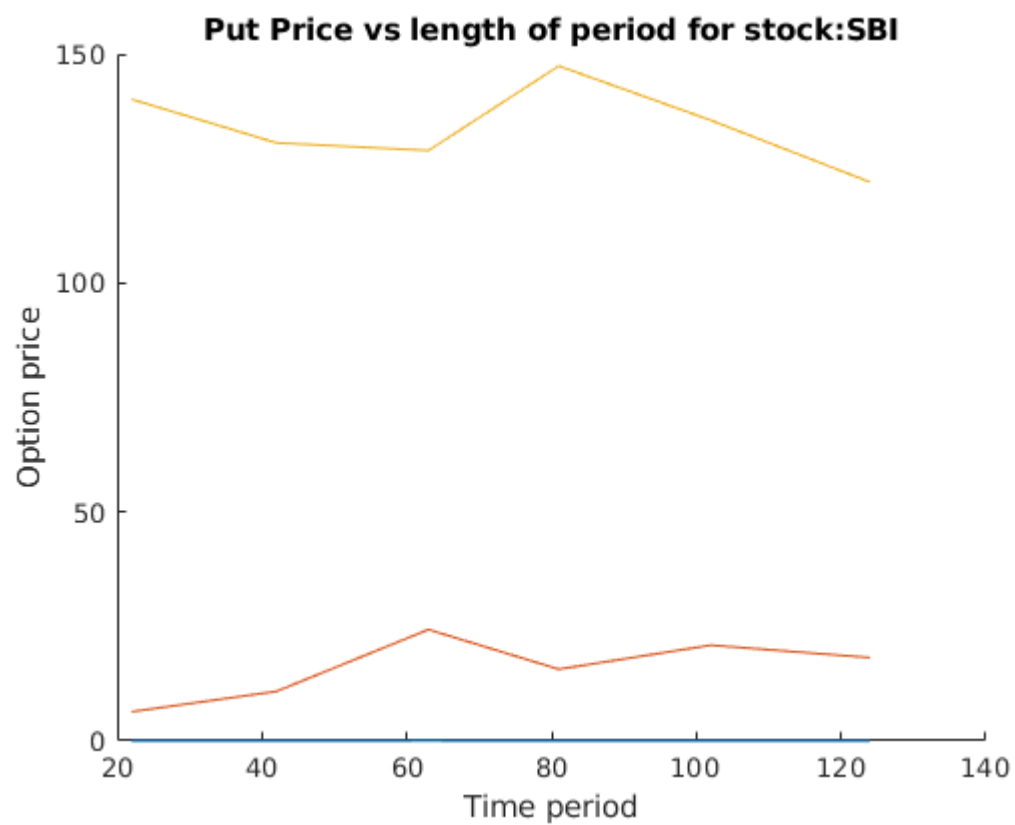








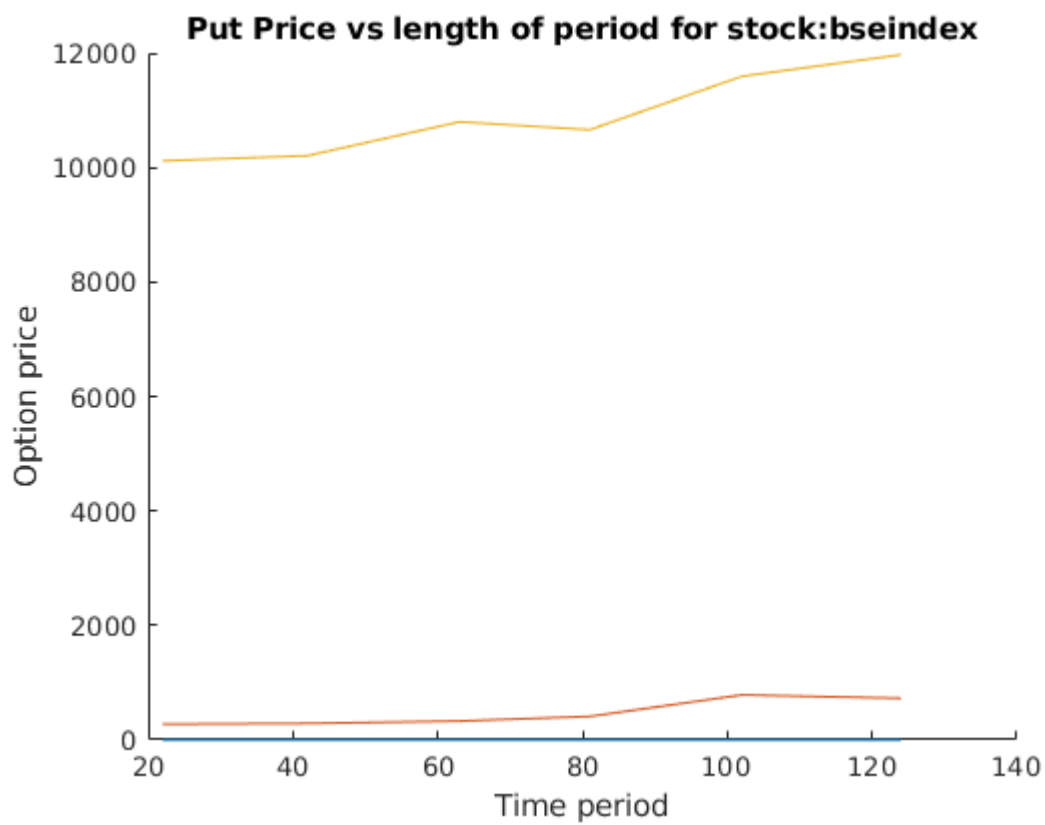
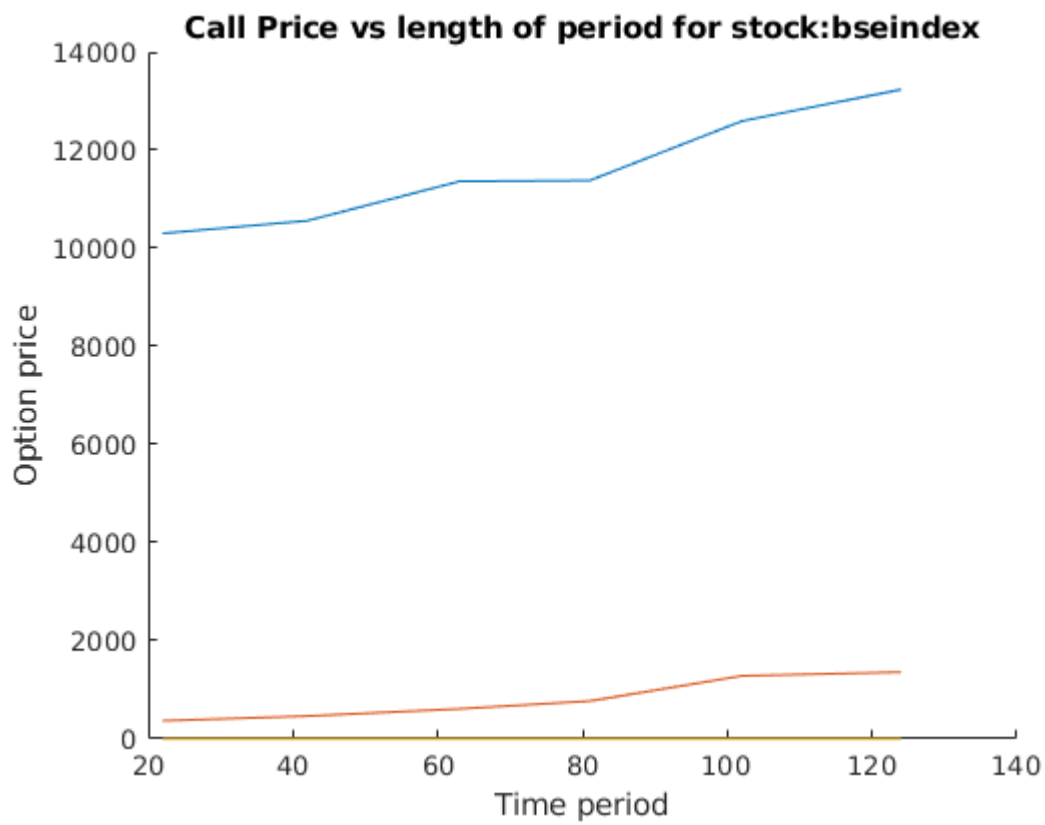


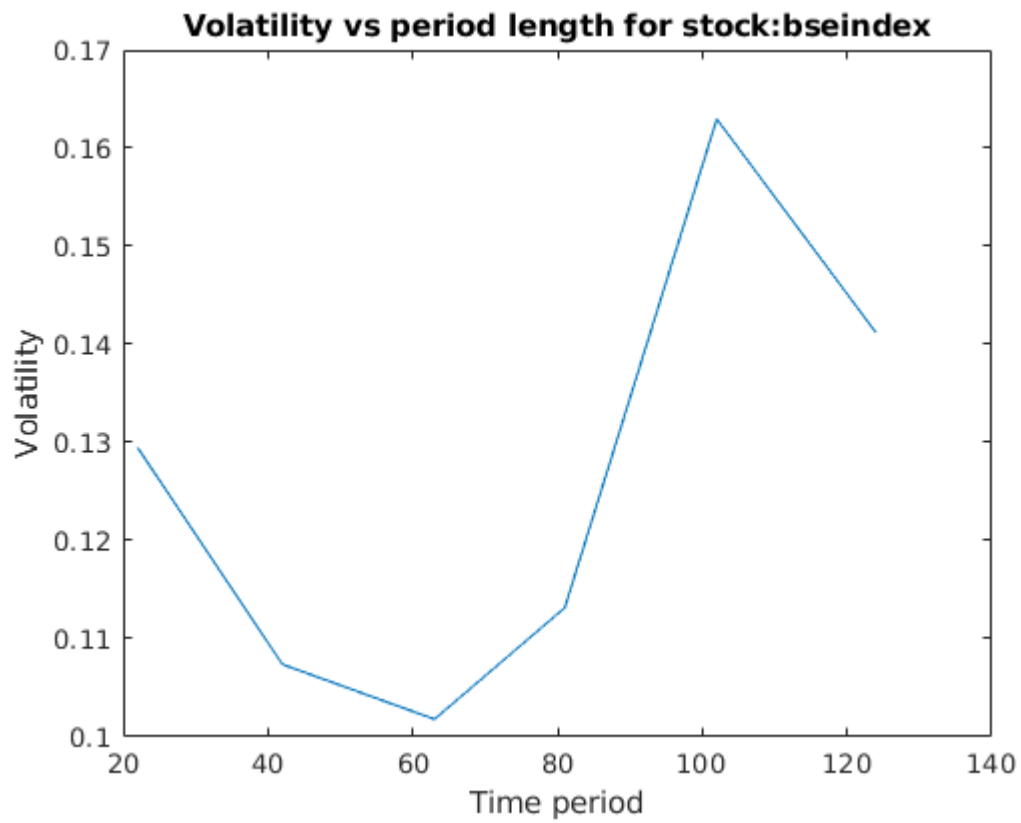


Historical Volatility of bse index

(a)  
 Stock Historical Volatility  
 bseindex 0.129



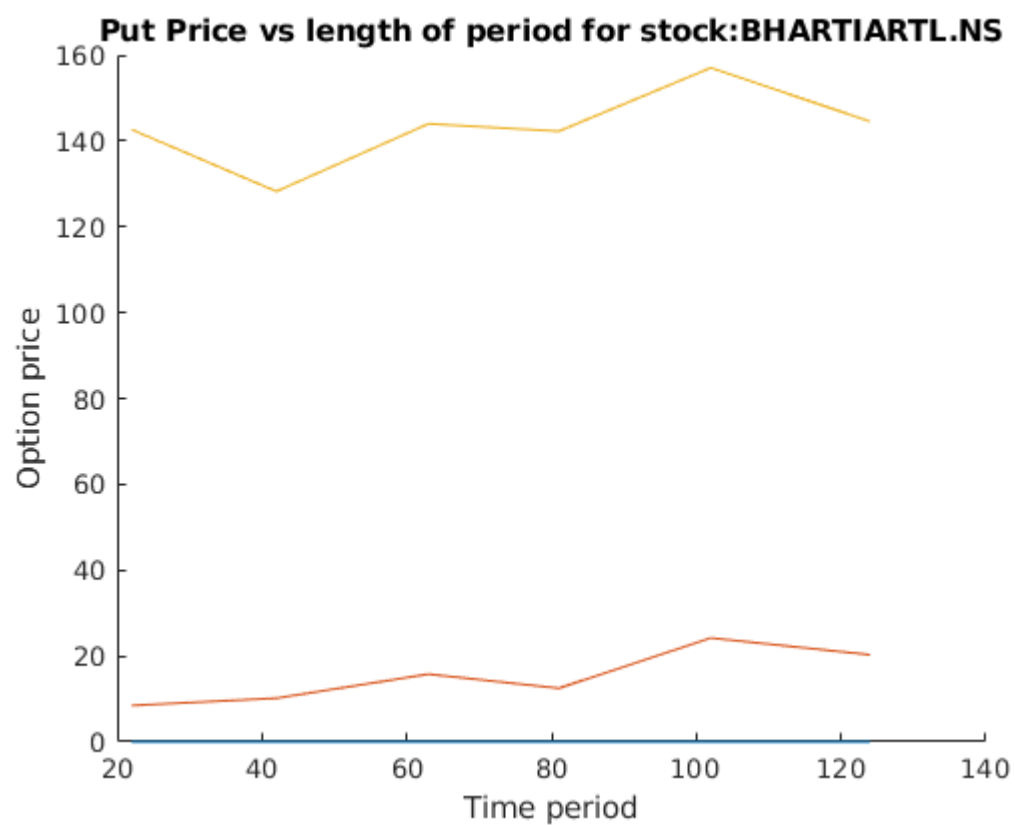
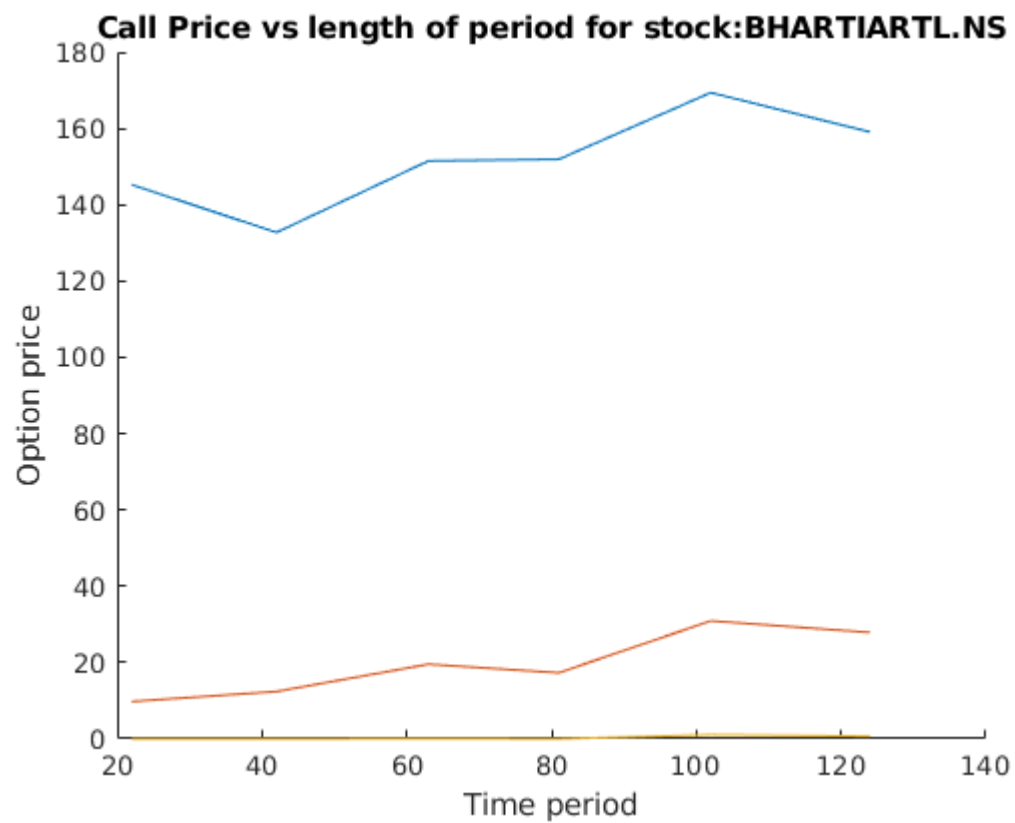


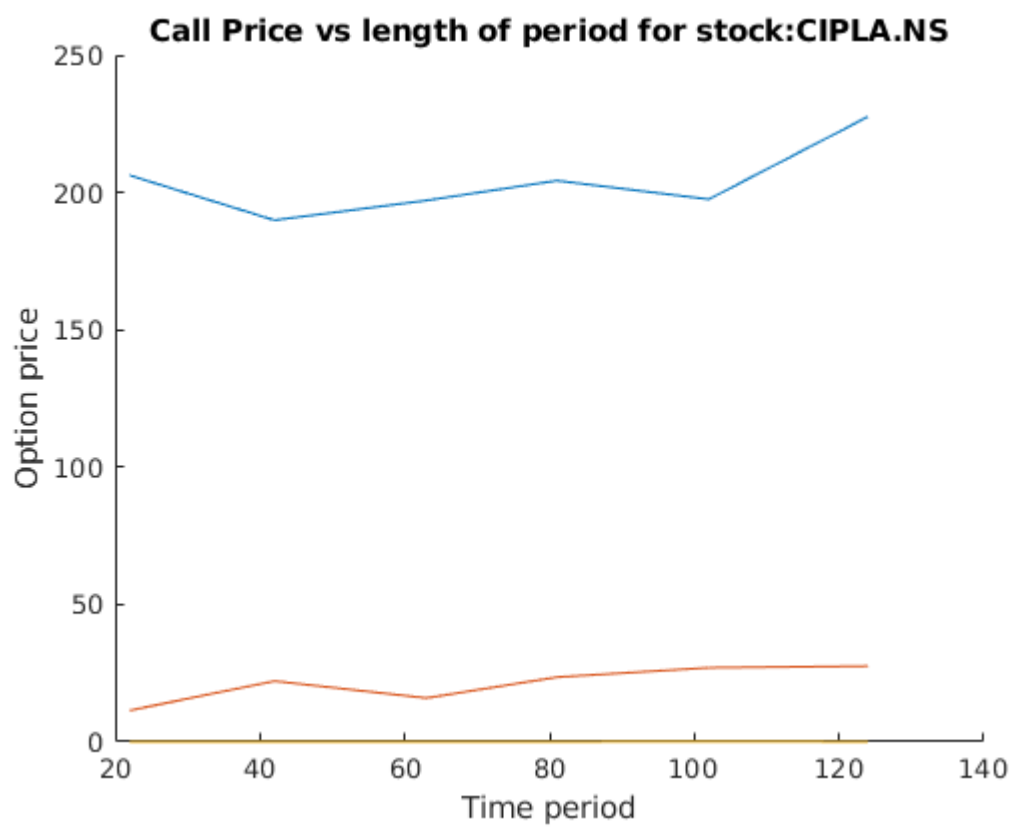
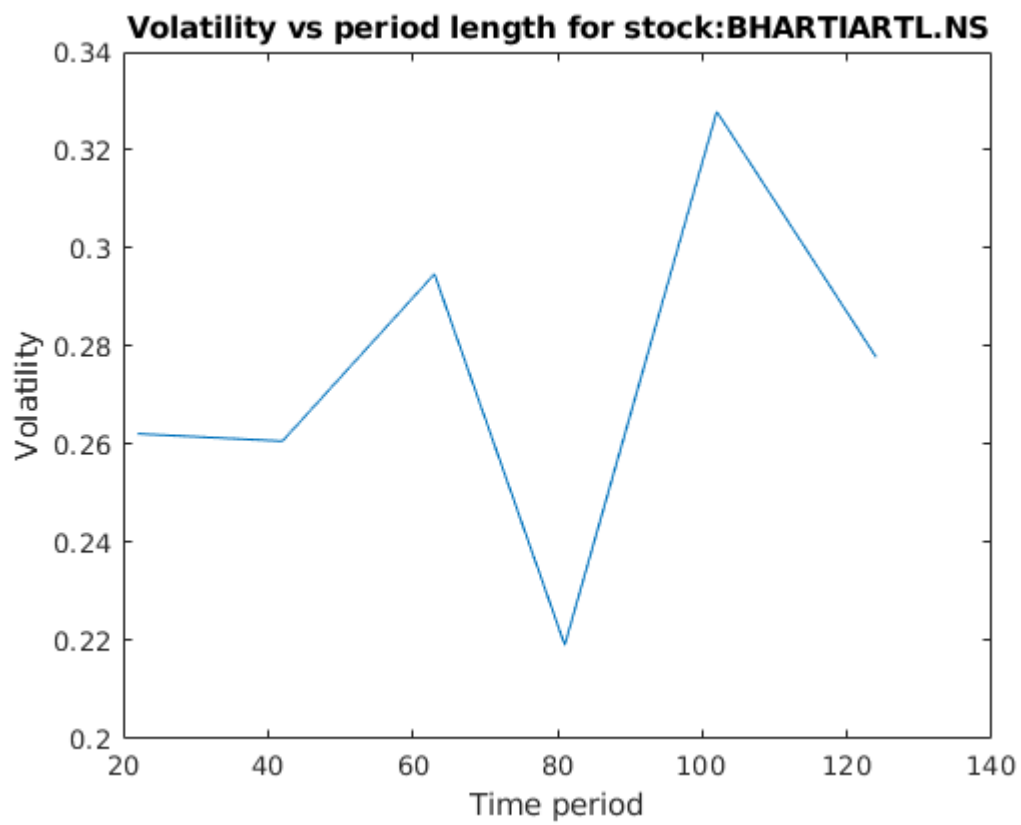


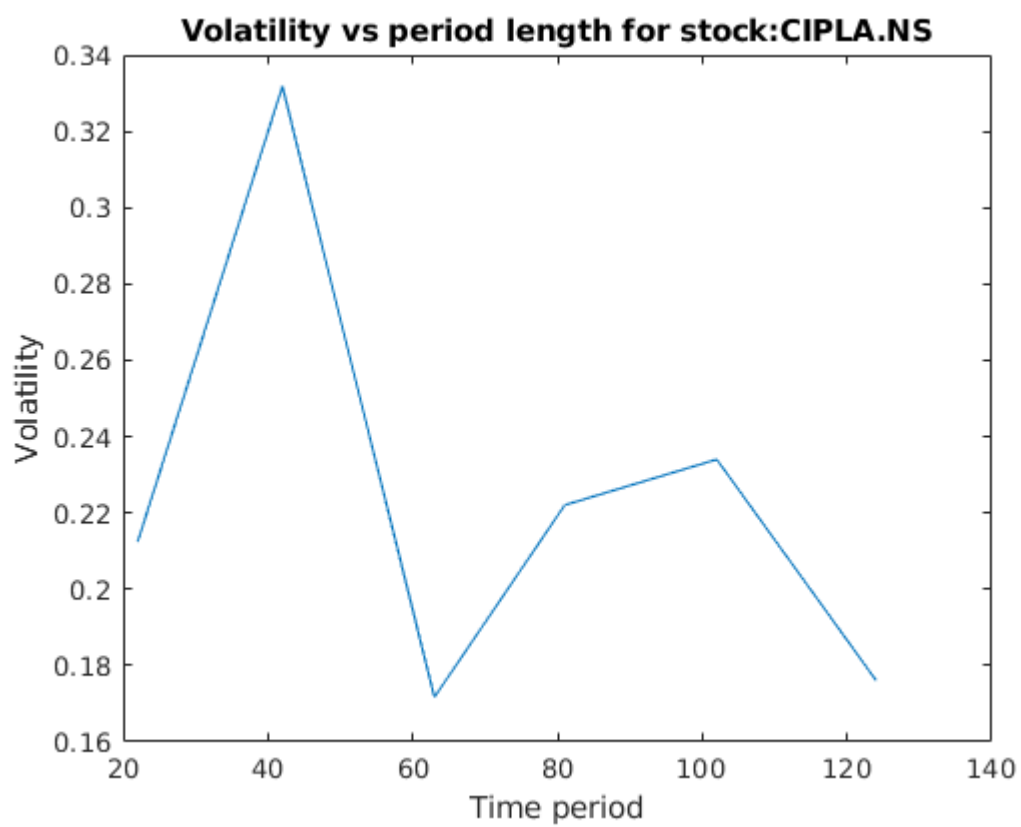
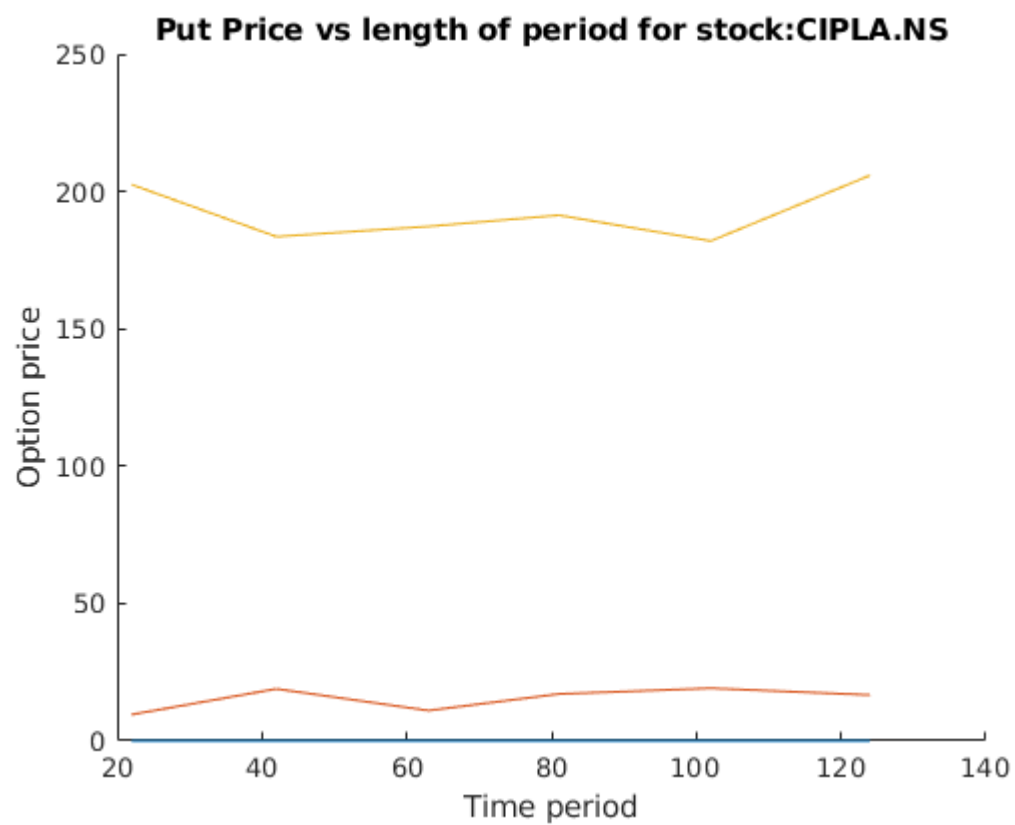
Calculating Historical Volatility for selected stocks in nsedata1

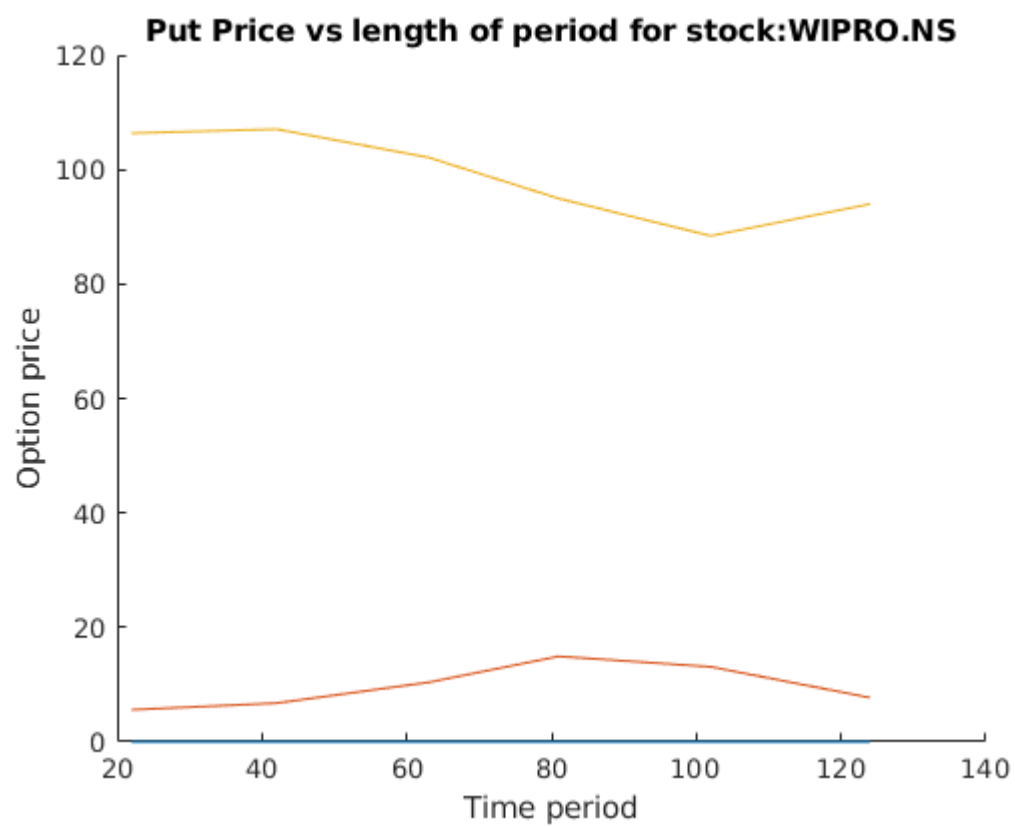
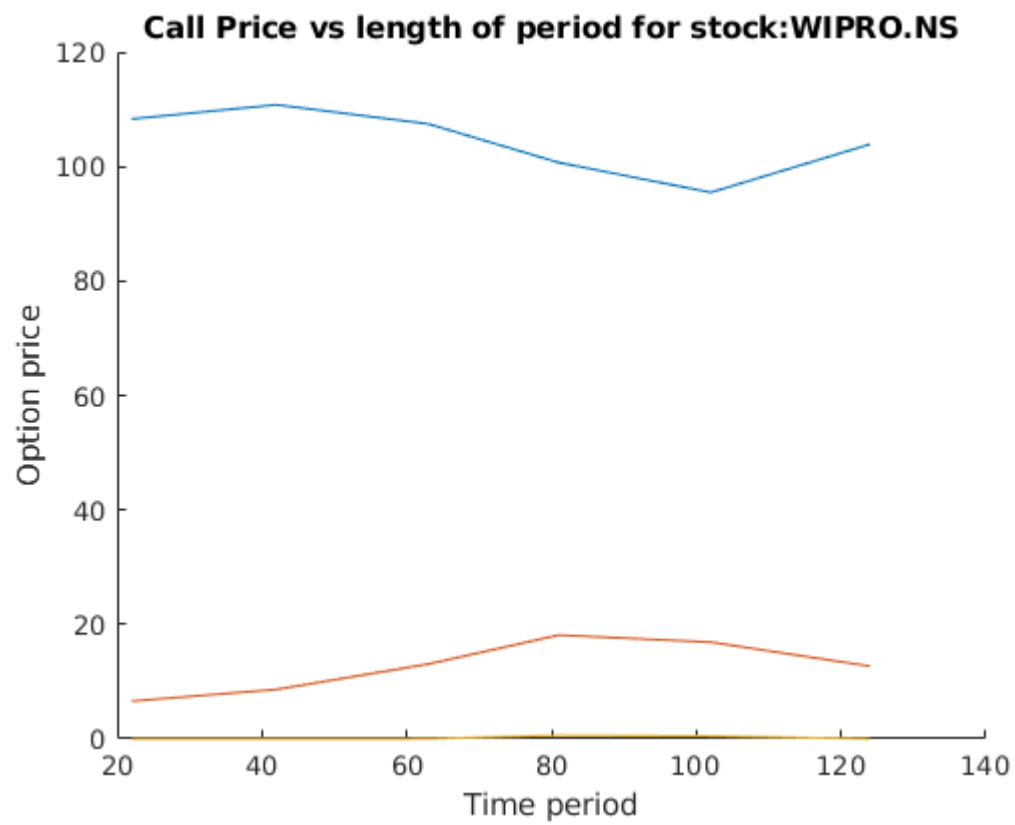
(a)

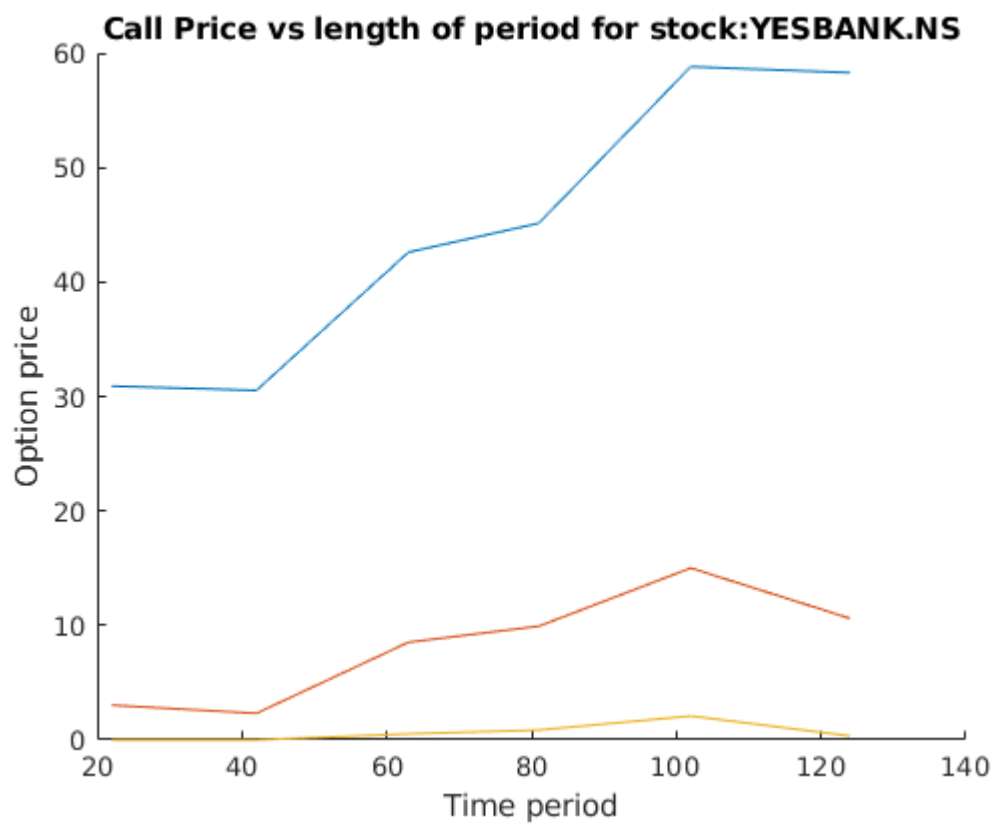
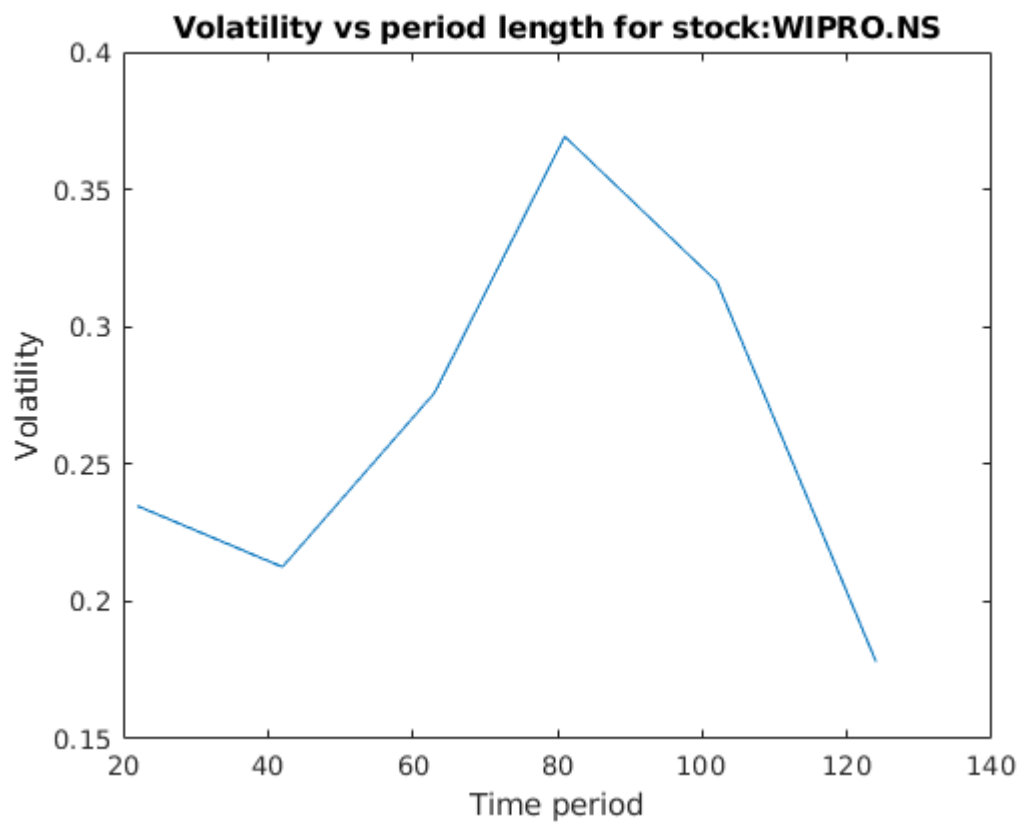
Stock	Historical Volatility
BHARTIARTL.NS	0.262
CIPLA.NS	0.212
WIPRO.NS	0.235
YESBANK.NS	0.391
TATASTEEL.NS	0.379

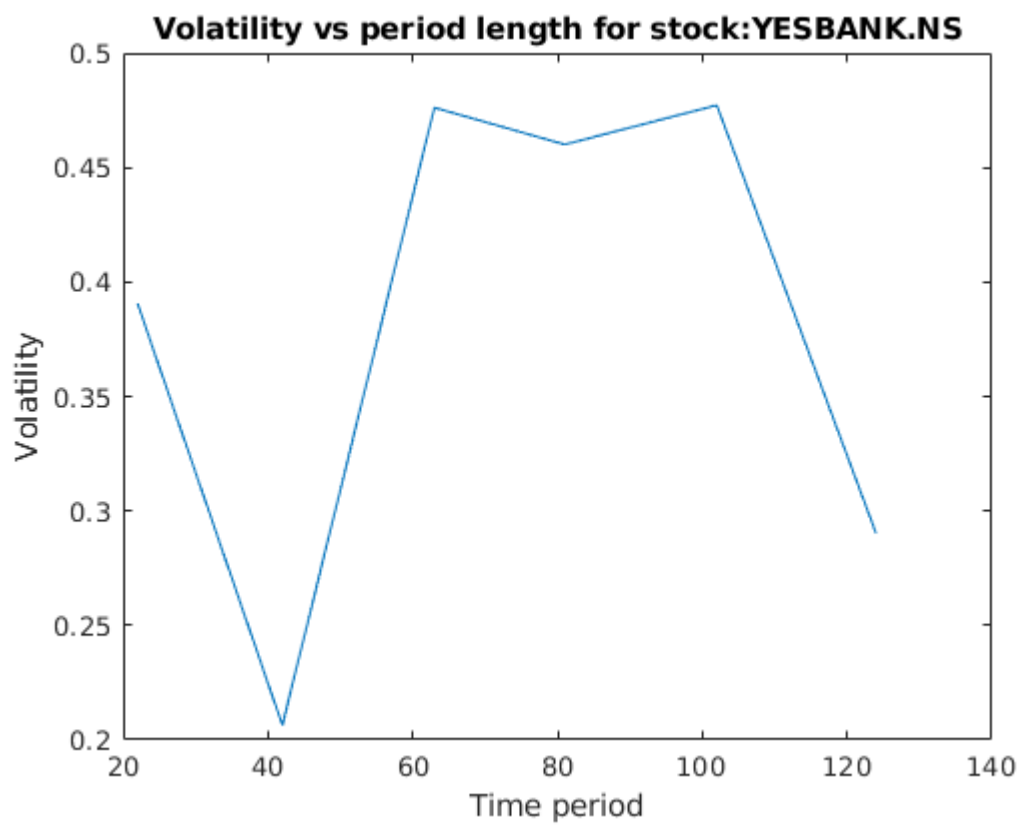
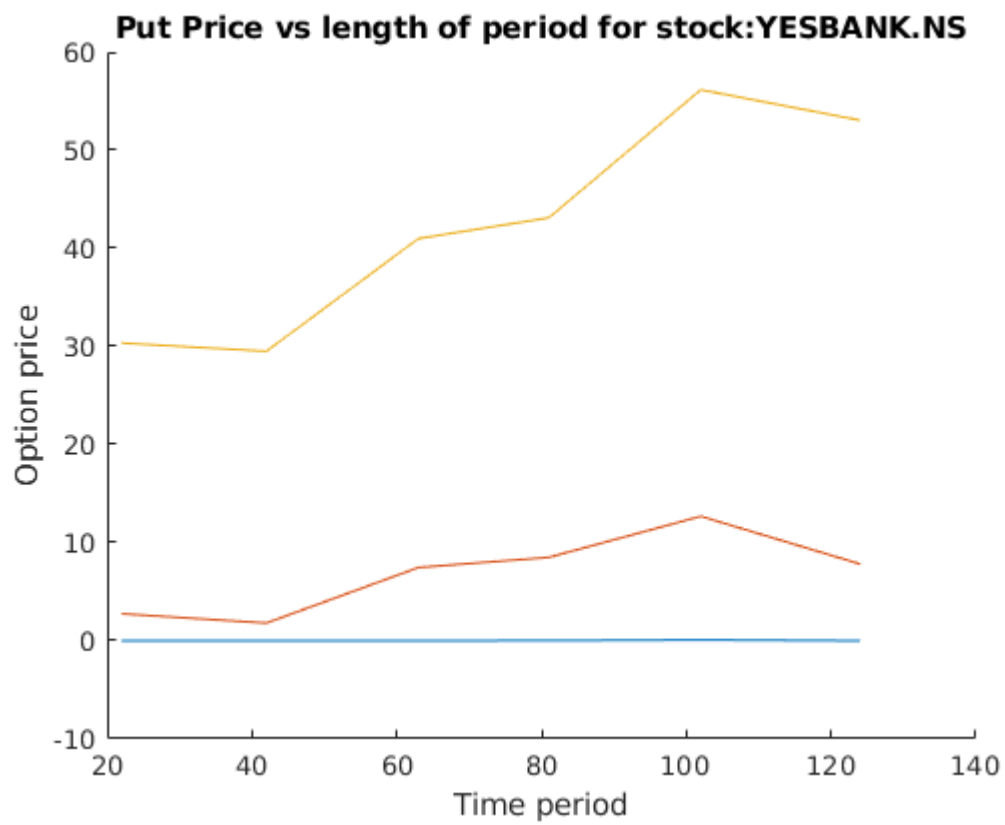




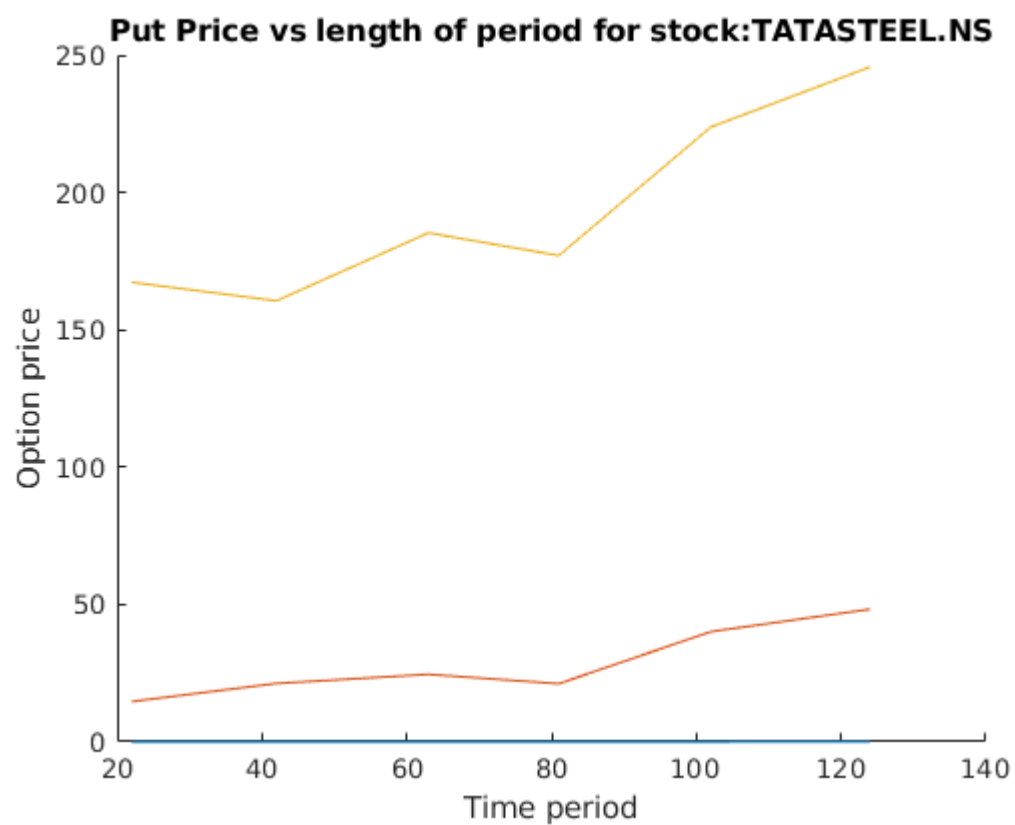
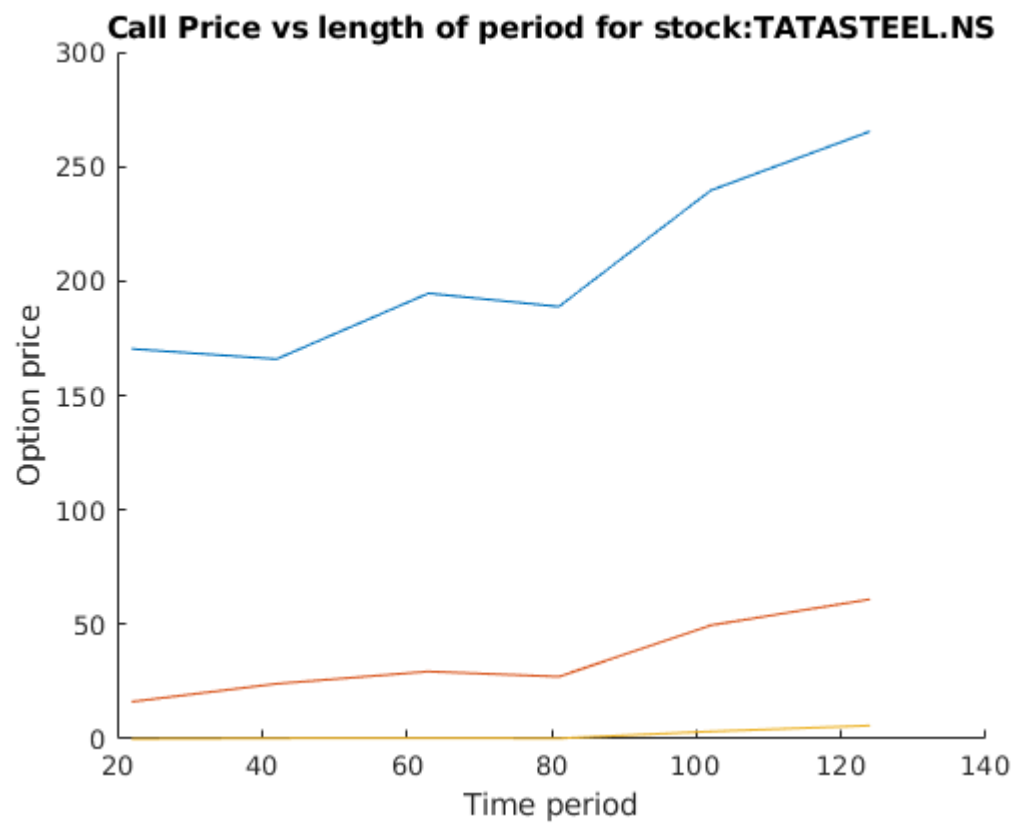


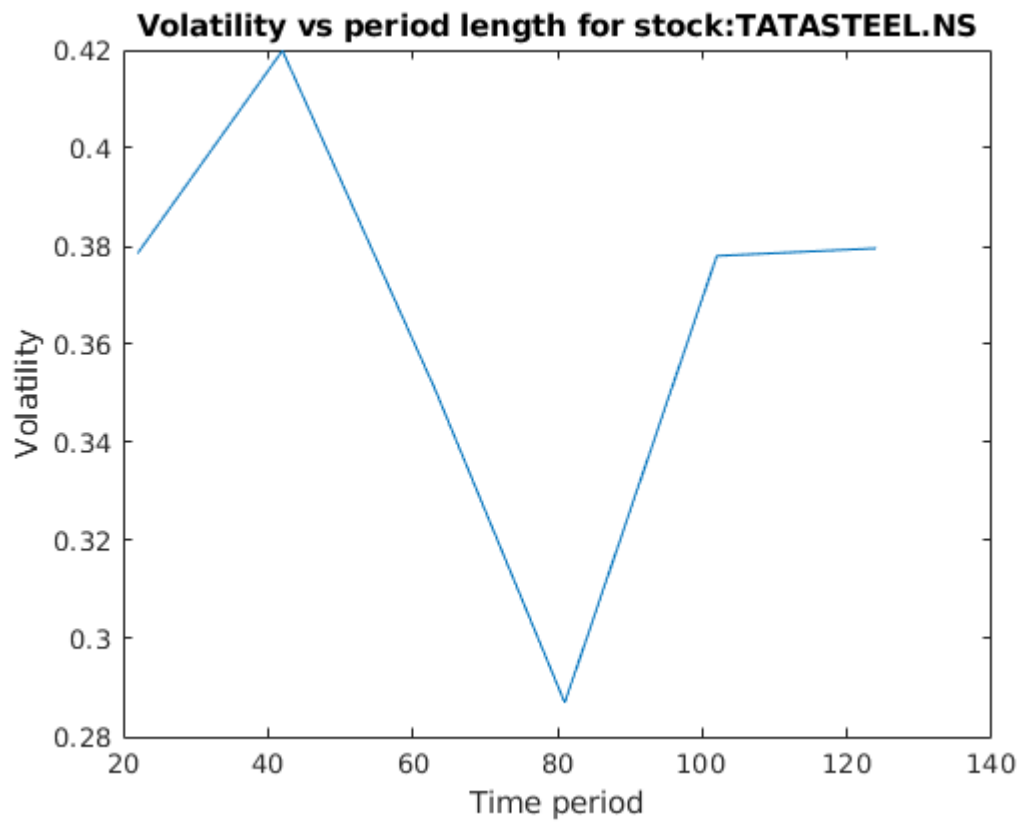












Calculating Historical Volatility for nse index

(a)  
Stock Historical Volatility  
nseindex 0.130

