TOPIC

• Inspiration

• Variance of individual stock movement

• Correlation between index values and spread of returns
HYPOTHESIS

• Standard deviation of constituent returns

• S&P 100 volume and volatility

• Positive or negative correlation?
DATA

• Gathered from S&P 100 and NYSE websites
• Volume data from NYSE
• Data from March 2011 to March 2016

• Calculations done on MATLAB
• Analysis done on JMP

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<tr>
<th>Date</th>
<th>NYSE Group Shares</th>
<th>return standard deviation</th>
<th>s&amp;p volatility</th>
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RESULTS: Volume

- Positive Relationship, standard deviation of returns increases with volume
RESULTS: Volatility

- Positive Relationship, standard deviation of returns increases with volatility
Thank You

Any Questions??