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An Empirical Analysis of the Indian Sectoral Indices in Response to Covid-19 Pandemic

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With the recent outbreak of Covid-19 and the pandemic taking its toll on the entire global economy as well as each and every sector, it becomes a necessity for an investor to assess their potentiality of investments. In this regard, this paper aims at finding, using non-parametric test, whether the pandemic had an impact on the stock market or the sectors of the economy. It also aims to find out the sensitivity of the different sectors to the market with such pandemic affecting the world. The paper tries to make an attempt to find the predictors of market return. It also highlights whether large cap, mid cap or small cap indices react to such happenings in the Indian market. The results of the analysis show that there is no significant difference in the market index returns and the sectoral indices returns between the pre-Covid and post-Covid outbreak period.

Keywords

Covid-19; BSE sensex; Sectoral indices; Beta; Market capitalization index.

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