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The study examines Indian stock market daily closing values database maintaine wo dominating nge (NSE). The PROWESS online covers a period

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of nine years spanning from 1 January 1997 to 31 December 2005. The analysis reveals the existence of market integration between the BSE and the NSE. This demonstrates information dissemination between these two markets. The study further confirms the role of NSE as a dominating factor over BSE.



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