





Home ► All Journals ► Economics, Finance & Business ► Applied Economics Letters ► List of Issues ▶ Volume 18, Issue 6 ▶ Intraday return dynamics and volatility ....

Applied Economics Letters > Volume 18, 2011 - Issue 6

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**Original Articles** 

## Intraday return dynamics and volatility spillovers between NSE S&P CNX Nifty stock index and stock index futures

Pratap Chandra Pati 🔀 & Prabina Rajib

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shock and volatility from the futures market to spot market. Hence, we conclude that

Nifty futures prices lead spot prices and futures market largely contributes to price discovery. These findings have significant implications for traders in implementing hedging and arbitrage trading strategies, for portfolio managers in managing risk and also for policymakers in assessing market stability.

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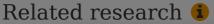
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