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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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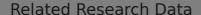
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Nifty futures prices lead spot prices and futures market largely contributes to price

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.



Contemporaneous and Causal Relationship between Returns and Volumes: Evidence from Nifty Futures

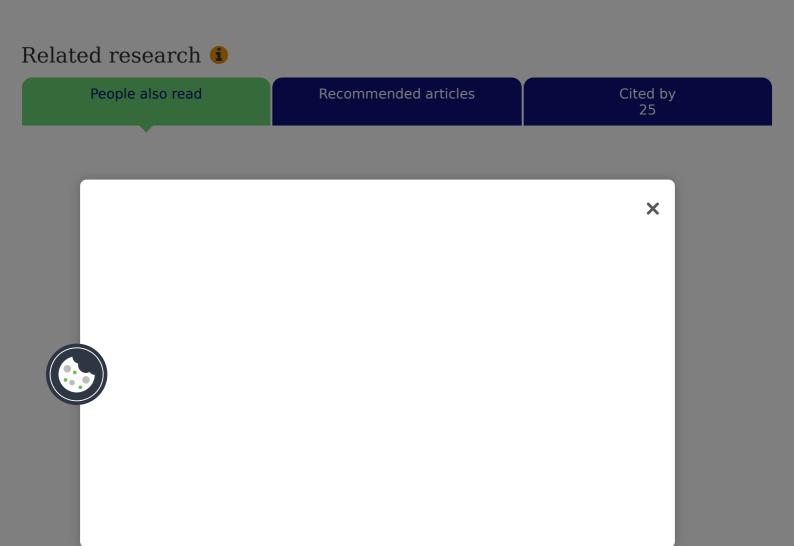
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