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

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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.

Related Research Data

Intraday Volatility in the Stock Index and Stock Index Futures Markets

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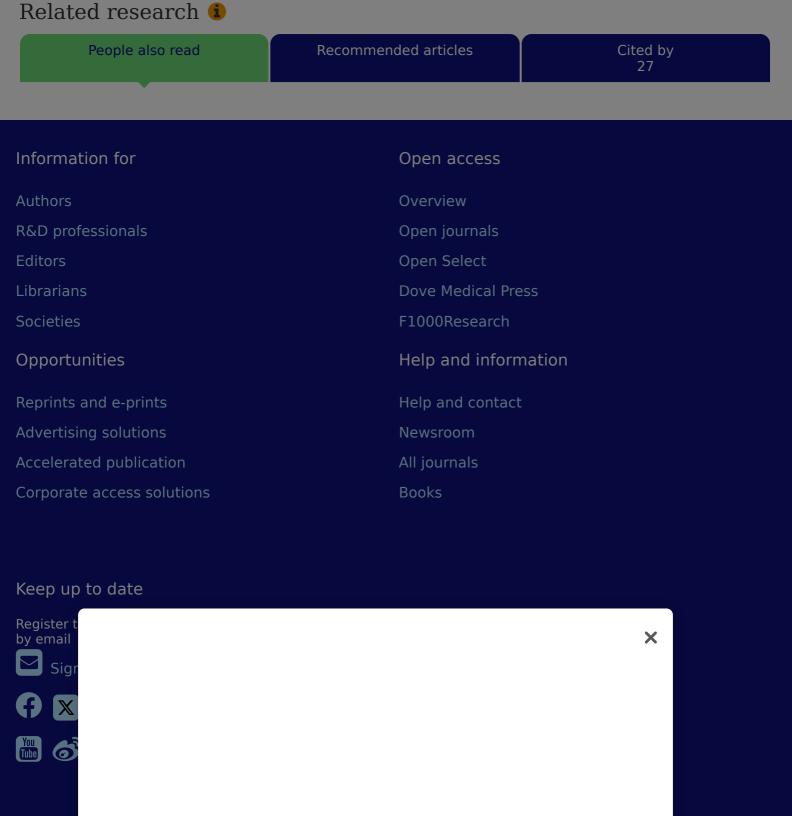
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