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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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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

Source: Review of Financial Studies

The contribution of a satellite market to price discovery: Evidence from the Singapore exchange

Source: Journal of Futures Markets

A trading strategy based on the lead-lag relationship between the spot index and futures contract for the FTSE 100

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Price discovery and volatility spillovers in the DJIA index and futures markets

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Price discovery in securities markets

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