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Pratap Chandra Pati & Prabina Rajib

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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

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

Source: Wiley

Price discovery and volatility spillover in spot and futures markets: evidences from steel-related commodities in China

Source: Informa UK Limited

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