



**INTRADAY LEAD-LAG RELATIONSHIP
BETWEEN THE STOCK INDEX MARKET AND
THE STOCK INDEX FUTURES MARKET:
EVIDENCE FROM THAILAND**

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MASTER OF SCIENCE PROGRAM IN FINANCE
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THAMMASAT UNIVERSITY, BANGKOK, THAILAND
DECEMBER 2009



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Evidence from Thailand**

Siriwan Ekthienchai

An Independent Study

Submitted in Partial Fulfillment of the Requirements
for the Degree of Master of Science (Finance)

Master of Science Program in Finance
(International Program)

Faculty of Commerce and Accountancy
Thammasat University, Bangkok, Thailand

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Advisor:

(Assoc. Prof. Dr. Pantisa Pavabutr)