

A COMPARATIVE STUDY OF RISK-RETURN BETWEEN AGRICULTURAL COMMODITY FUTURES AND OTHERS FINANCIAL ASSETS IN INDIA

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ABSTRACT

This study provides a comprehensive analysis of risk-return on agricultural commodity futures traded in India. Ten most actively traded agricultural commodity futures are identified in the Indian context and an attempt is made to compare the risk-return of these futures vis-à-vis common stocks, bonds and T-bills. The results obtained in this paper can provide important insights into the lesser-known nature of agricultural commodity futures traded among other financial assets in India.

KEYWORDS: Agricultural commodity futures, common stocks, bonds, risk-return, financial assets.

JEL Classification: G10, G11, G12, G13.
