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Return and volatility spillovers among cryptocurrencies

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## Highlights

- \* This paper measures return and volatility spillovers among 18 major cryptocurrencies.
- \* Spillover patterns among cryptocurrencies serves as a measure of contagion risk.
- \* Bitcoin is the dominant contributor of return and volatility spillovers.
- \* The degree of spillovers increases with news events pertaining to cryptocurrencies.
- \* The findings suggest that interdependencies among cryptocurrencies has risen.

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