



[Request a Demo](#)

[\(/Request-Demo\)](#)

[My Account \(/openid-connect/sams-sigma/login-redirect?prompt=login&openid_connect_destination=/content/ijjormgmt/28/1/44&custom_message=\)](#) [Menu](#)

Find topics, articles or authors...



Tracking S&P 500 Index Funds

Alex Frino, David R. Gallagher

The Journal of Portfolio Management Fall 2001, 28 (1) 44 - 55

DOI: 10.3905/jpm.2001.319822

[Download PDF](#)

[Add to Favorites](#)

[Share](#)

[Labels](#)

[Cite](#)

[Alerts](#)

The Journal of Portfolio Management Vol 28 Issue 1

[\(/content/ijjormgmt/28/1\)](#)

Volume 28, Issue 1

Fall 2001 [\(/content/ijjormgmt/28/1\)](#)

[Log in \(/openid-connect/sams-sigma/login-redirect?](#)

[prompt=login&openid_connect_destination=/content/ijjormgmt/28/1/44\)](#) to access this content or [Request a Demo \(/Request-Demo\)](#)



[Log in \(/openid-connect/sams-sigma/login-redirect?prompt=login&openid_connect_destination=/content/ijjormgmt/28/1/44\)](#)

[Request a Demo \(/Request-Demo\)](#)

Find topics, articles or authors...



[Focus \(/highwire_display/entity_view/node/383869/content_tabs\)](#)

[Article](#)

[Authors](#)

•••

[Download PDF](#)

[Add to Favorites](#)

[Share](#)

[Labels](#)

[Cite](#)

[Alerts](#)

[Previous \(https://www.p-m-research.com/content/ijjormgmt/28/1/33\)](#)

[Next](#)



Part of With Intelligence by S&P Global

About [\(/about-us\)](#)

Contact [\(/contact-us\)](#)

[Home / Portfolio Management Research](#)

LOCATIONS

New York
41 Madison Avenue
20th Floor
New York, NY 10010
646 931 9045

London
One London Wall
London, EC2Y 5EA
0207 139 1600

Hong Kong

21/F Cityplaza Three,

14 Taikoo Wan Road,

Taikoo

[EXPLORE OUR RESEARCH](#)

By Topic

[Portfolio Management in Theory and Practice \(/topic/portfolio-management-theory-and-practice\)](/topic/portfolio-management-theory-and-practice)

[Quantitative Finance \(/topic/quantitative-finance\)](/topic/quantitative-finance)

[Economics and Financial History \(/topic/economics-and-financial-history\)](/topic/economics-and-financial-history)

[Risk Management in Theory and Practice \(/topic/risk-management-theory-and-practice\)](/topic/risk-management-theory-and-practice)

[Asset Classes \(/topic/asset-classes\)](/topic/asset-classes)

[Regulation, Taxation, Governance, and Compliance \(/topic/regulation-taxation-governance-and-compliance\)](/topic/regulation-taxation-governance-and-compliance)

By Journal

[Portfolio Management \(/content/ijjportgmt\)](/content/ijjportgmt)

[Financial Data Science \(/content/ijjfds\)](/content/ijjfds)

[Impact & ESG Investing \(/content/pmrjesg\)](/content/pmrjesg)

[Fixed Income \(/content/ijjfixinc\)](/content/ijjfixinc)

[Investing \(/content/ijjinvest\)](/content/ijjinvest)

[Derivatives \(/content/ijjderiv\)](/content/ijjderiv)

[Alternative Investments \(/content/ijjaltinv\)](/content/ijjaltinv)

[Retirement \(/content/ijjretire\)](/content/ijjretire)

[Wealth Management \(/content/ijjwealthmgmt\)](/content/ijjwealthmgmt)

[Beta Investment Strategies \(/content/ijjindinv\)](/content/ijjindinv)

[Structured Finance \(/content/ijjstrfin\)](/content/ijjstrfin)

[Trading \(/content/ijjtrade\)](/content/ijjtrade)

[Private Equity \(/content/ijjpriveq\)](/content/ijjpriveq)

[Practical Applications \(/pa-reports\)](/pa-reports)

© 2026 [With Intelligence Ltd \(https://withintelligence.com/\)](https://withintelligence.com/) | All material subject to strictly enforced copyright laws.

[Cookies \(https://www.withintelligence.com/cookies/\)](https://www.withintelligence.com/cookies/)

[Code of ethics \(/code-of-ethics\)](/code-of-ethics)

[Terms & conditions \(https://www.withintelligence.com/terms/\)](https://www.withintelligence.com/terms/)

[Privacy policy \(https://withintelligence.com/privacy/\)](https://withintelligence.com/privacy/)