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An analysis of the spillover effects of exchange-traded funds

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Pages 1155-1168 | Published online: 03 Sep 2008

 Cite this article  <https://doi.org/10.1080/00036840701721182>

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Acknowledgements

Special thanks to Hu, W. S. and Cheng, L. P. who provided much helpful comment. The authors gratefully acknowledge the valuable comments of anonymous reviewers. For all remaining errors the responsibility rests upon the authors.

Notes

¹The first ETF was offered by the Vanguard Investment Company in the United States in 1976. Its existence was the longest in history. This company had the biggest management asset ETF. Because its product still partly had a drawback, the investment organization corrected the defaults in the ETF and combined the stock characteristics, releasing it in 1993 to track the S&P 500 index Standard and Poor's Depositary Receipts (SPDF) of ETF. Later, it was called the spider and appeared on the American Stock and Options Exchange (AMEX).

²The iShares Malaysia fund is an ETF that trades on the AMEX and its index tracks the MSCI Ma

³Azman-portfolio Indonesia integrati

⁴In relat (1996) time-effect co GARCH(average

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