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An analysis of the spillover effects of exchange-traded funds

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Related Research Data

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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 Malaysia Index.

³Azman-Saini et al. (2002) revealed that there exist potential gains from international portfolio diversification within the context of the ASEAN-5 (i.e. Singapore, Malaysia,



Volatility spillovers and connectedness among credit default swap sector indexes

Source: Informa UK Limited

Have leveraged and traditional ETFs impacted the volatility of real estate stock prices

Source: Informa UK Limited

THE SPILLOVER AND LEVERAGE EFFECTS OF EQUITY EXCHANGE-TRADED NOTES

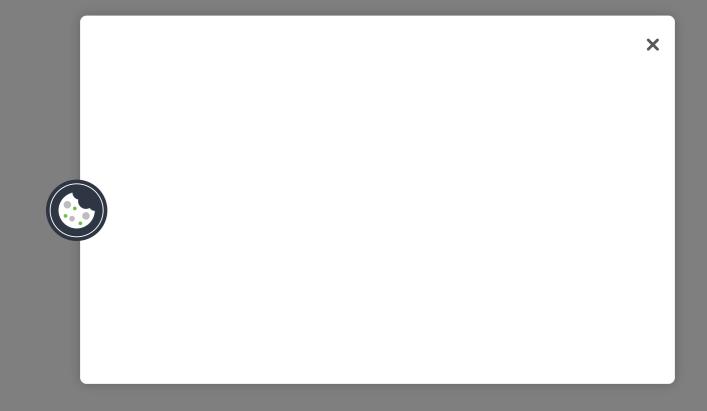
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