

Nominal stock return volatility on the Jakarta stock exchange and changes in government policy

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Value of the Stock Exchange	SEI	Value of the Stock Exchange	SEI
Asia China Securities Exchange	0.84	ASX	0.71
Asian Stock Exchange	0.85	ASEF/AL	0.68
Australia Securities Exchange	0.82	ASX	0.82
Bolivia De Valores De Colombia	0.57	ASX/Col/ASX/Col/Col	0.75
Bolivia Valores De Valores	0.74	ASX/Col/ASX/Col/Col	0.84
Bolivia Valores Exchange	0.75	ASX/Col/ASX/Col/Col	0.79
Brazil Stock Exchange	0.81	ASX/Col/ASX/Col/Col	0.81
Brazil Securities Stock Exchange (B)	0.82	ASX/Col/ASX/Col/Col	0.82
Brazil Securities Stock Exchange	0.81	ASX/Col/ASX/Col/Col	0.81
Brazil Securities	0.81	ASX/Col/ASX/Col/Col	0.81
BVL Peru General Index	0.78	ASX/Col/ASX/Col/Col	0.79
China Stock Exchange	0.87	ASX/Col/ASX/Col/Col	0.77
China Financial Market	0.81	ASX/Col/ASX/Col/Col	0.68
Egyptian Exchange (E)	0.87	ASX/Col/ASX/Col/Col	0.57
European Stock Exchange	0.74	ASX/Col/ASX/Col/Col	0.82
European Stock Exchange	0.88	ASX/Col/ASX/Col/Col	0.71
European Exchange and Currency	0.88	ASX/Col/ASX/Col/Col	0.63
EURO All Share	0.77	ASX/Col/ASX/Col/Col	0.77
Malaysian Stock Exchange	0.81	ASX/Col/ASX/Col/Col	0.79
Netherlands Stock Exchange	0.79	ASX/Col/ASX/Col/Col	0.84
NYSE Composite Index	0.88	ASX/Col/ASX/Col/Col	0.47
London Stock Exchange	0.74	ASX/Col/ASX/Col/Col	0.73
NYSE Exchange	0.78	ASX/Col/ASX/Col/Col	0.73

Description: -

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Notes: Thesis (Ph.D) - University of Birmingham, Department of Accounting and Finance, Faculty of Commerce and Social Science.

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Asymmetric volatility of stock returns during the Asian crisis: Evidence from Indonesia

To get the data Internet Sources are used. It can good fit if the data are randomly plotted or poorly fitted if the data form some systematic order. There is different meaning of investment between conventional and Islamic economic system

The impact of macroeconomic and conventional stock market variables on Islamic index returns under regime switching

Karena itu, semakin banyak transaksi yang dilakukan investor, semakin tinggi pula volatilitas harga saham dikarenakan munculnya informasi privat.

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Given a wide enough cross- section of time-series, the features of individual series that are not common to multiple indices can be expected to be absorbed into higher measurement error variances, while leaving factor loadings relatively smooth across the series. While in GCC countries, Miniaoui and Chaïbi 2014 studied the impact of financial crisis for Islamic index was insignificant and the GCC Islamic index has similar risk profile as conventional counterparts. In Pakistan, the interbank rate is the rate of interest charged on short-term loans made between banks.

Organizations and Markets in Emerging Economies

This condition shows that the expected value of magnitude of disturbance terms can be greater at certain periods compared to others. The 20 stocks make up the SMI index. American Journal of Applied Sciences, Vol 3 10.

Business Perspectives

This paper examines the asymmetric response of stock market volatility to monetary policy over bull and bear market periods in ASEAN5 countries Malaysia, Indonesia, Singapore, the Philippines and Thailand using the well-tested pooled mean group PMG technique. Anjloknya sejak

Q2 psbb dan terus membaik di Q3.

Top PDF It means that the trading volume may increase the volatility of stock returns

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