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Is the islamic unit trust market efficient? Empirical evidence from Malaysia (Article)

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Abstract

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UTFs by examining the cause and effect relationship between major macroeconomic variables and the NAV of the funds, disaggregating fund types into equity, bond, balance, fixed, mixed, money market, and feeder funds. Second, this study includes local political stability as measured by National Political Elections (NPE) and Corruption Index (CI), in addition to considering common macroeconomic indicators.

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