## Volatility spillovers of Sharia index during the Covid-19 pandemic in ASEAN Q1 Journal International Journal of Data and Network Science

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Reviewer #1

This paper fits well to the jornal but needs proofread before publication, for instance, the abstract

This study aims to the rise in global economic integration is due to an expansion in volatility spillovers. Therefore, it is extraordinarily necessary to analyze the volatility spillovers for growing and developed international locations through the use of portfolio funding and danger management. This lookup investigates the Volatility Spillovers of Sharia Index on 6 ASEAN international locations all through the Covid-19 Pandemic the usage of the EGARCH model. Data have been received from 5 international locations with enormous volatility spillovers, particularly Indonesia, Malaysia, Singapore, Thailand, and Vietnam, to decide the reciprocal relationship of the inventory index in ASEAN as properly as the route of volatility movements. The result confirmed that this lookup is necessary for ASEAN traders besides for the

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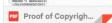
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