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Authors: Yaseen Ghulam, Jana Doering

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Spillover Effects among Financial Institutions within Germany and the United Kingdom

Yaseen Ghulam^{a,b} and Jana Doering^c

a. University of Portsmouth, Portsmouth Business School,
Economics and Finance Subject Group
Richmond Building, Portland Street, PO1 3DE, UK
Email: yaseen.ghulam@port.ac.uk
Phone: +442392844127

b. Al Yamamah University 7010 King Fahd Road,
Al Qirawan, Riyadh 13541, Saudi Arabia

c. University of Portsmouth, Portsmouth Business School,
Economics and Finance Subject Group
Richmond Building, Portland Street, PO1 3DE, UK

Highlights

- We investigate risk transmission of financial institutions in Germany and the UK
- The increase in risk spillovers in volatile times is high
- Hedge funds are the predominant source of risk spillovers, both in Germany and the UK
- Hedge funds themselves receive very little risk spillovers.
- UK insurance firms are more affected by risks transmitted from banks

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