

My Account

My Account (/openid-connect/sams-sigma/login-redirect?prompt=login&openid_connect_destination=/content/iijinvest/24/3/129&custom_message=You%27ll%20n

Find topics, articles or authors...

Selected Topic: All topics

Seasonality in Stock and Bond ETFs (2001—2014): *The Months Are Getting Mixed Up but Santa Delivers on Time*

Pankaj Agrawal, Matthew Skaves

The Journal of Investing Fall 2015, 24 (3) 129 - 143

DOI: 10.3905/joi.2015.24.3.129

Download PDF

Add to Favorites

Share

Labels

Cite

Alerts



The Journal of Investing Vol 24 Issue 3

(/content/iijinvest/24/3)

Volume 24, Issue 3

Fall 2015 (/content/iijinvest/24/3)

(/content/iijinvest/24/3)

Log in (/openid-connect/sams-sigma/login-redirect?prompt=login&openid_connect_destination=/content/iijinvest/24/3/129) to access this content or Request a Demo (/Request-Demo)



Log in (/openid-connect/sams-sigma/login-redirect?prompt=login&openid_connect_destination=/content/iijinvest/24/3/129)

Request a Demo (/Request-Demo)

Focus (/highwire_display/entity_view/node/91533/content_tabs)

Article

Authors

By clicking "Accept All Cookies", you agree to the storing of cookies on your device to enhance site navigation, analyze site usage, and assist in our marketing efforts.

[Cookies Settings](#)

Download PDF

Add to Favorites

Share


Labels

Cite

Alerts

Reject All

Accept All Cookies

[Back to top](#) 

Related Topics

[Portfolio Management in Theory and Practice](#)[Portfolio Theory](#)[Portfolio Construction](#)[Performance Measurement](#)[Asset Classes](#)[Mutual Funds and ETFs](#)

THE JOURNAL OF 

INVESTING

Special Issue on Trading

We're searching for articles on Trading that could include:

- ✓ Recent trends in institutional trading costs across all asset classes
- ✓ Using pre-trade TCA to construct and implement optimal portfolios
- ✓ Advances in global post-trade TCA
- ✓ Dynamics in Systematic Internalizer and Central Risk Book liquidity
- ✓ New venues and novel trading methodologies
- ✓ Effects of recent volatility and interest rate movements on trading costs
- ✓ Impact of retail investor activity on institutional trading
- ✓ Innovation and the role of data and analytics in fixed income trading

Submit your research NOW





Part of the With Intelligence Group

About [\(/about-us\)](#)

Contact [\(/contact-us\)](#)

[the link to Portfolio Management Research company/pmresearch/\)](#)

Locations

New York

41 Madison Avenue
20th Floor
New York, NY 10010
646 931 9045

London

One London Wall
London, EC2Y 5EA
0207 139 1600

Hong Kong

21/F Cityplaza Three,
14 Taikoo Wan Road,
Taikoo

Explore our Research

By Topic

[Portfolio Management in Theory and Practice \(/topic/portfolio-management-theory-and-practice\)](#)

[Quantitative Finance \(/topic/quantitative-finance\)](/topic/quantitative-finance/)

[Economics and Financial History \(/topic/economics-and-financial-history\)](/topic/economics-and-financial-history/)

[Risk Management in Theory and Practice \(/topic/risk-management-theory-and-practice\)](/topic/risk-management-theory-and-practice/)

[Asset Classes \(/topic/asset-classes\)](/topic/asset-classes/)

[Regulation, Taxation, Governance, and Compliance \(/topic/regulation-taxation-governance-and-compliance\)](/topic/regulation-taxation-governance-and-compliance/)

By Journal

[Portfolio Management \(/content/iijpormgmt\)](/content/iijpormgmt/)

[Financial Data Science \(/content/iijjfds\)](/content/iijjfds/)

[Impact & ESG Investing \(/content/pmrjesg\)](/content/pmrjesg/)

[Fixed Income \(/content/iijfixinc\)](/content/iijfixinc/)

[Investing \(/content/iijinvest\)](/content/iijinvest/)

[Derivatives \(/content/iijderiv\)](/content/iijderiv/)

[Alternative Investments \(/content/iijaltinv\)](/content/iijaltinv/)

[Retirement \(/content/iijretire\)](/content/iijretire/)

[Wealth Management \(/content/iijwealthmgmt\)](/content/iijwealthmgmt/)

[Beta Investment Strategies \(/content/iijindinv\)](/content/iijindinv/)

[Structured Finance \(/content/iijstrfin\)](/content/iijstrfin/)

[Trading \(/content/iijtrade\)](/content/iijtrade/)

[Private Equity \(/content/iijpriveq\)](/content/iijpriveq/)

[Practical Applications \(/pa-reports\)](/pa-reports/)

© 2023 With Intelligence Ltd (<https://withintelligence.com/>) | All material subject to strictly enforced copyright laws.

[Cookies \(https://www.pageantmedia.com/cookies/\)](https://www.pageantmedia.com/cookies/)

[Code of ethics \(/code-of-ethics\)](/code-of-ethics/)

[Terms & conditions \(https://www.pageantmedia.com/terms/\)](https://www.pageantmedia.com/terms/)

[Privacy policy \(https://withintelligence.com/privacy/\)](https://withintelligence.com/privacy/)