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Seasonality, risk and return in daily COMEX gold and silver data 1982–2002

Brian M. Lucey 🔤 & Edel Tully

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Notes

¹See, for example, the research quoted in Keim (1983).

² Previous versions of this study used a simple trim of the top and bottom 2.5% of data. The results are not significantly different.

³ We also analysed a continual series constructed by simply rolling to the nearest month when the contract expired. The results from this were qualitatively similar to the results presented here.

⁴ The qu	asonal in
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