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## Calendar effects in the London Stock Exchange FT-SE indices

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## **Abstract**

This paper investigates the presence of various anomalies, or 'calendar effects', in the FT-SE 100, Mid 250 and 350 indices, and the accompanying industry baskets, for the period January 1986 to October 1992. Our results broadly support similar evidence

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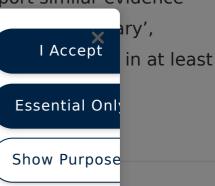
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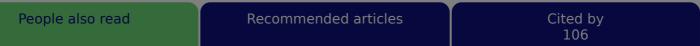
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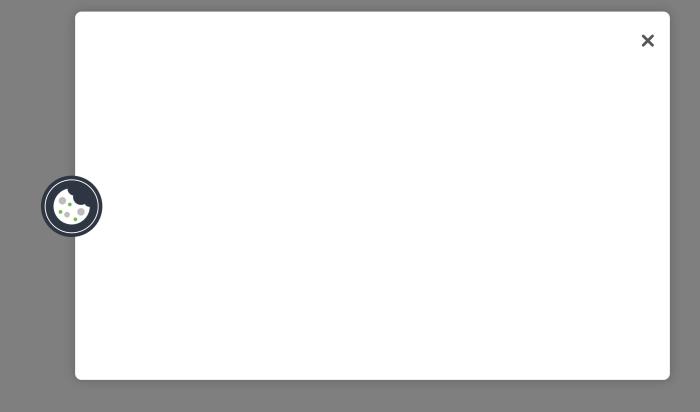
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