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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 found for many countries concerning stock market anomalies, for the 'January', 'weekend', 'half of the month' and 'holiday' effects all appear to be present in at least some of the indices.

Keywords:

anomalies

calendar effects

FT-SE indices

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