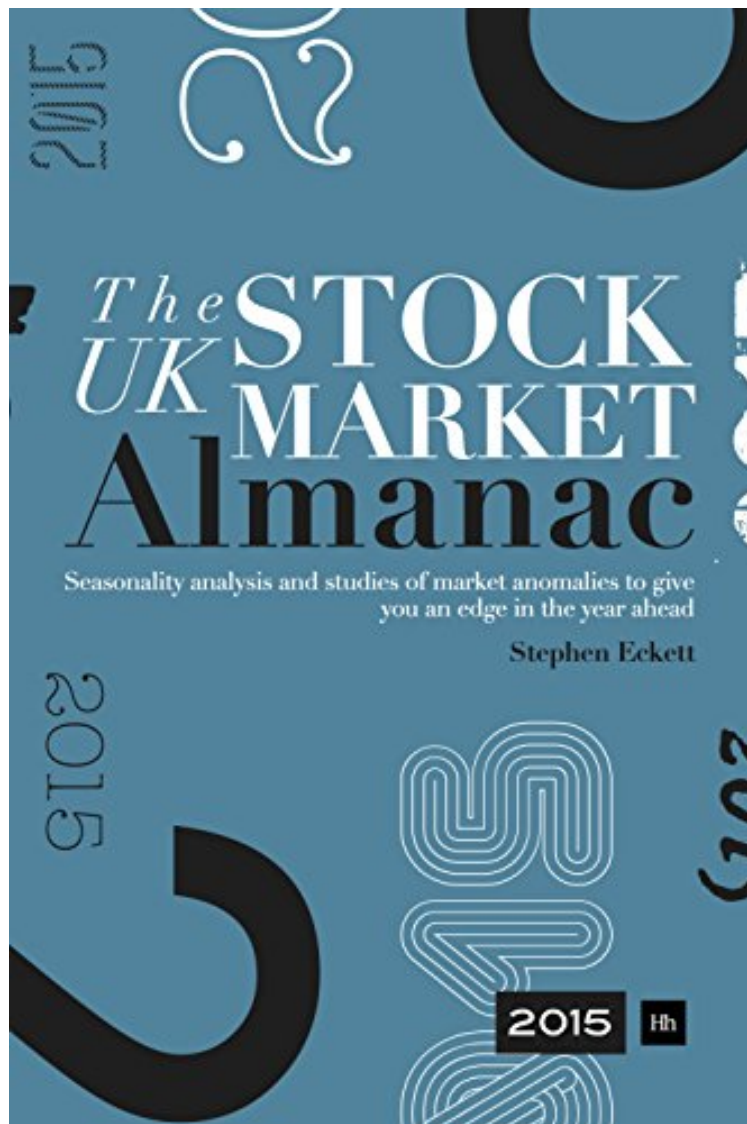


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## The UK Stock Market Almanac 2015: Seasonality analysis and studies of market anomalies to give you an edge in the year ahead

*Stephen Eckett*

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almanac is a comprehensive source of trading and investing ideas for self-directed traders, investors and advisors. Since stock price movements are not random, it pays to look for patterns, trends and seasonality to assist in the timing of market entry and exit. The research and analysis provided in the almanac can provide guidance in improving the odds of successful investing. The first almanac edition was published in 2004, and has been updated over time. There is a free E-book download available for buyers of the book, as well as a supporting website. The question is whether there are discernible market patterns that can be exploited. That is what this almanac is all about. It is a treasure chest of time-tested strategies and seasonal tendencies that can be used to increase your odds of stock market success. This edition includes 21 new strategies and studies such as monthly and quarterly sector momentum, bounceback (buy weakest performers at year-end and hold three months). There are also updates to 23 strategies presented in earlier almanac editions. The Almanac is divided into three parts: Diary, Statistics, and Reference material. The first part is the Diary which is the core of the almanac and contains 105 pages covering the year in weekly two-page format. One page shows days of the week with the daily performance of the FTSE 100 and 250, SP 500 and Nikkei with an overall market direction for that day. Also, there are notable social and sporting events and holidays listed by day. Moreover there is a list of companies with their approximate announcement dates for earnings. The opposite page provides an interesting article or commentary on the stock market, many related to seasonality and momentum. The second part is the Statistics section encompassing 66-pages. Here seasonality, market anomalies and interesting data on indices, sectors and companies is reviewed. For example, seasonality analysis of historical market performance for every day and week of the year is given. There is also aggregate weekly and daily UK index performance. For example, the performance of the FTSE 100 from 1980 through 2014 is provided in table format. Additionally, the FTSE 250 Index performance is thoroughly covered. Moreover, the 40 UK ETFs volume leaders is shown and ranked by correlation with the FTSE 100 Index. Also there is useful data on the FTSE 350 2004-2013 yearly sector performance and also quarterly performance from 2005-2014 for each quarter. Another table illustrates the top company rankings with 22 different criteria for FTSE 350, AIM and Investment Trusts. There are also long-term statistics on correlation of UK and US markets and international markets. Interestingly the correlation with the US markets has greatly increased since 2000 compared to the 1960s and 1970s. Sinclair numbers are provided on the average historical performance on all days, weeks and months for the four previously mentioned indices in an earlier paragraph. The third and last part of the almanac is the 8-page Reference section that provides among other things the definitions of international stock indices, daily timetable of UK trading day, FT 30 Index of 1935 (where are they now?), a listing of the members of the original FTSE 100 Index in 1984 and the current members. Traders looking for an edge will find the almanac's analysis of market data to be enlightening and useful, and potentially increase the odds in their favor. Any edge in trading the markets is desirable and the almanac provides the data analysis to pinpoint market anomalies and opportunities. For example, are certain months of the year more profitable for trading than others, looking back over decades of data? Are there seasonal tendencies that are worth paying attention too? Can certain monthly and yearly sector momentum strategies perform better than others? Do the FTSE 350 sectors experience a monthly momentum that can be exploited? Is the Sell in May and BUY in November strategy (known as the Best Six-Months strategy in the US) a viable or just a myth? Is a monthly FTSE 100/250 monthly switching strategy worthwhile? Answers to these and other critical market patterns are answered in the almanac, most with back-up performance data. Overall, the almanac is a plethora of useful market data, analysis and strategies. Traders and investors can gain additional market knowledge that they may not have been aware of before reading this book. And that can turn out to be a very profitable opportunity going forward.

The Almanac is a unique reference work providing traders and investors with the data to tackle the markets in the year ahead. The main section consists of 52 weekly articles focusing on a range of strategies based on original seasonality analysis. These are supplemented with facts, figures and trivia unique to the Almanac. This is an extremely valuable and informative companion to the financial year, making the Almanac the one essential book for the serious trader or investor. The Almanac consists of three main sections: 1. Day-to-day financial data Data and statistics Each page of this section includes key financial dates including: important economic releases, derivative contract expiries, exchange holidays, and company results expected that week. The pages also feature the results of a unique study of the historic performance of the market for each day and week of the year - the Sinclair Numbers. Seasonality research Each page of the diary is accompanied by an original, informative and entertaining article. These cover studies of trends and anomalies, seasonality analysis, momentum effects, sector performance, arbitrage opportunities, FTSE Index reviews, as well as the results of some more unusual and eye-opening research. 2. Statistics A collection of articles featuring statistical analysis of UK stock market data and more wide-ranging topics than the Diary. Exclusive to the Almanac, sector, weekly and daily market performance analysis data is included. 3. Reference The Reference section includes background information about UK and international stock indices. Topics covered include basic facts about the market, trade codes, a timetable of the trading day and a look at the original constituents of the FT 30 of 1935 and the FTSE 100 of 1984. [stockmarketalmanac.co.uk](http://stockmarketalmanac.co.uk) @UKAlmanac Due to the page detail of items within the Almanac, the eBook edition is best viewed in a Kindle app for PC, Mac or tablet rather than on a Kindle device.

"This almanac is a comprehensive source of trading and investing ideas for self-directed traders, investors and advisors...Overall, the almanac is a plethora of useful market data, analysis and strategies. Traders and investors can gain additional market knowledge that they may not have been aware of before reading this book. And that can turn out to be a very profitable opportunity going forward." - Les Masonson, Buy Don't Hold

About the Author  
Stephen Eckett read mathematics at London University and then joined Baring Securities on the Japanese equities and warrants desk. After setting up a futures operation for Barings in Hong Kong, he joined the capital markets division of Bankers Trust and organized the first listing of an index warrant in Asia. He then moved to Tokyo to set up a derivatives desk for S.G Warburg Securities. In 1993 he founded Numa Financial Systems Ltd, a training and systems consultancy company specialising in derivatives.