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Huynh and Smith 141 momentum portfolios produce significant abnormal profits, generating 1.3% per month in the U.S. between 1965 and 1989. The momentum effect does not appear to be sample-specific.

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We explore the impact of delisting on the performance of the momentum trading strategy in Australia. We employ a new dataset of hand-collected delisting returns for all Australian stocks and provide the first study outside the U.S. to jointly examine the effects of delisting and missing returns on the magnitude of momentum profits. In the ...

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