

**A TIME SERIES ANALYSIS OF ALL SHARE INDEXES
OF THE NIGERIAN STOCK MARKET**

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ABSTRACT

This project cover a Time series analysis of All Share Indexes of Nigerian Stock Exchange. definition of stock market and its operation. All share indexes is used to evaluate the rate at which the stock market moves or behaves. The data used covers a range of eleven years (2000 – 2010). The time series analysis result shows the TREND, ACF, PACF and the ARIMA DIAGNOSTIC of All Share Indexes of the market. It is reveals that the market value decreases over the years.