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EFEKT STYCZNIA I EFEKT GRUDNIA NA GIEŁDZIE PAPIERÓW WARTOŚCIOWYCH W WARSZAWIE JANUARY EFFECT AND DECEMBER EFFECT ON WARSAW STOCK EXCHANGE

Author(s): Monika Lewandowska

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Summary/Abstract: The article describes chosen calendar effects that occur on Stock Exchange in Warsaw – January effect and December effect. It contains two chapters. First part focuses on the general characteristic of chosen seasonal anomalies. The second part contains research sample where the author shows the influence of calendar effects on WIG, WIG20 and mWIG40 indices throughout last years.

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Central and Eastern European Online Library GmbH
Basaltstrasse 9
60487 Frankfurt am Main
Germany
Amtsgericht Frankfurt am Main HRB 102056
VAT number: DE300273105
Phone: +49 (0)69-20026820 (tel:+49696860250)
Email: info@ceeol.com (<mailto:info@ceeol.com>)

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