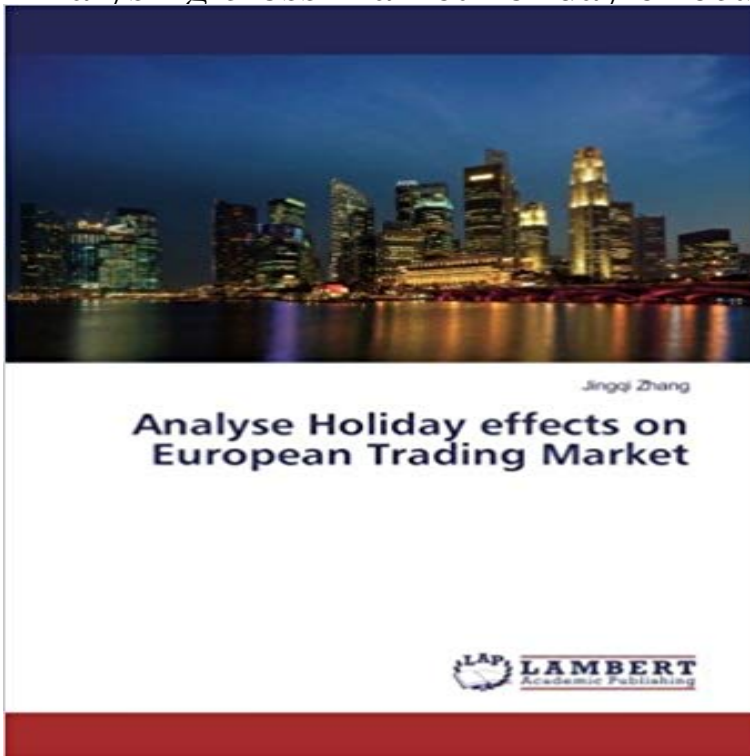


Analysing cross-market holiday effects on European trading volumes



This book investigates the impact of cross-market holiday effects on European stock markets with regard to trading volumes. It provides further evidence of the existence of cross-market holiday effects in Europe and additional insight into its relationship with varying degrees of market capitalization of stocks. We applied individual stock data with trading volumes and prices from the European leading indices.

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