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Sommario/riassunto	The publication presents a correlation model between indices of selected stock exchanges. The subject matter can be classified into three topics. The first includes grouping of world stock exchanges based on the similarities in their relations with other exchanges, in order to place the Warsaw Stock Exchange amongst the other stock exchanges of its type. The second topic shows potential determinants of correlation changes of selected stock exchanges, while the third focuses on theoretical properties of statistical tools used. The issues concerning the role of financial and macroeconomic indicators in the dynamics of the structure of relations between the Warsaw Stock Exchange and other stock exchanges in the world has hardly ever been touched on in the literature on the subject. Therefore, an attempt at partially filling this gap has been the main goal of this monograph.