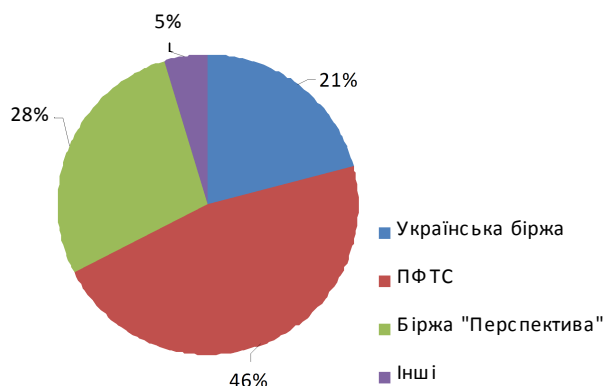


336.764.2

## **ОЦІНКА ВОЛАТИЛЬНОСТІ РИЗИКУ ВІТЧИЗНЯНОГО БІРЖОВОГО РИНКУ ЦІННИХ ПАПЕРІВ**

*The risks of domestic stock market using method of stock indexes dynamics valuation are analyzed. The volatility calculation - a new method of market risk assessment on domestic market – for using this tool as a basis for the contract is proposed.*





. 1.

2010 \*

\* :

[1].

70 %

Bloomberg Reuters.

1 1997 (free float), 20

2010 (UNAF), (BAVL), (DOEN), (KVBZ), (ENMZ), (SVGZ)

(CEEN), (AZST), (PGOK), (DNEN), (AVDK), (MZVM).

(MSICH), (USCB), (STIR), (ALMK), (NITR)

(UTLM), (ZAEN), (YASK)

2012 [2].

. 1  
24.07.2012

20.05.2002

10:30 17:30 ( )  
-500.



. 2. 2002 2012 \*

\* [3].

26 2009 -

(free float).

( )

(500),

( 18.09.2012 - 3,5234161). [4].

10

15 , 15 , 15 15

( ):

(ALMK), (AVDK), (AZST),

(BAVL), (ENMZ),

(MSICH), (DOEN), (UNAF), (USCB), (CEEN).

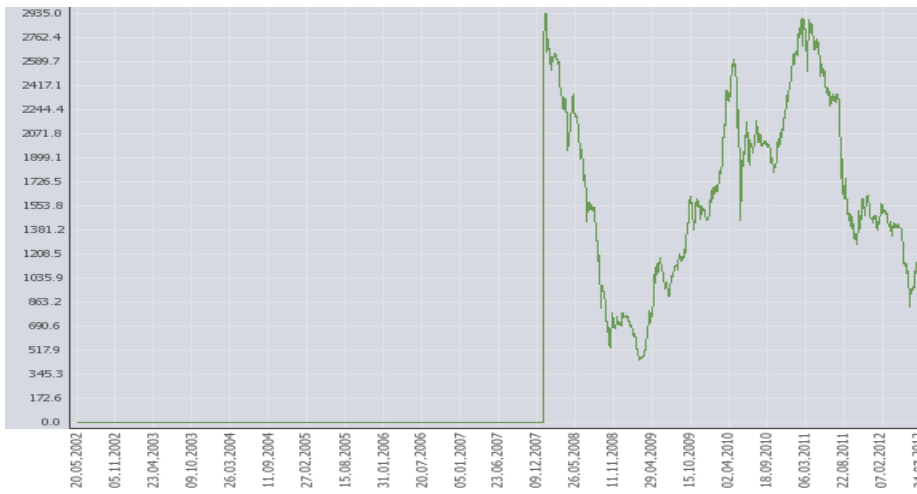
10

„blow chips”

24.07.2012 .3. , 09.12.2009

2007 2012 ,  
 1 208 213 ( 5,6  
 ) 2 935 550 ( 5,33 ) ,

(  
 UX)



.3. 09.12.2007 24.07.2012

\*  
 \*

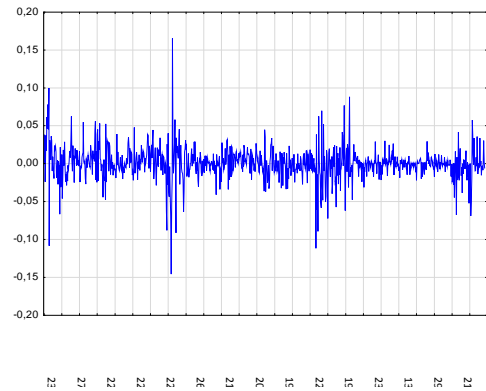
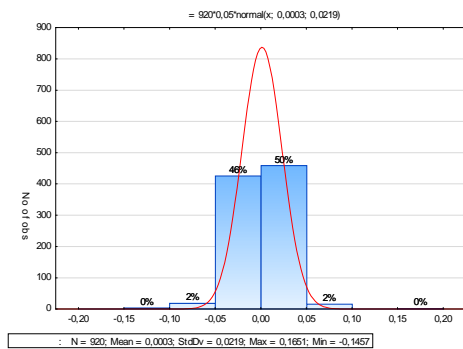
[4].

2011  
 ( -1137,  
 -2 760),  
 ( -360, -1100),  
 ( 2012 ).

( , . Volatility) -

STATISTICA 9.1

.4



UX

.4.  
23.04.2009 . 29.06.2012 .\*

\*  
STATISTICA 9.1

50 % –  
2009

2010

2011

– 2012

2012

2009

## СПИСОК ВИКОРИСТАНОЇ ЛІТЕРАТУРИ

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  5. [www.ux.ua/ru/index/ux/description.aspx](http://www.ux.ua/ru/index/ux/description.aspx)

10.09.2012 .

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