

## ABSTRACT

Bachelor thesis: 114 p., 7 tables, 21 fig., 3 add. and 17 references

MARKET RISK, VALUE AT RISK, CONDITIONAL VALUE AT RISK, EXPECTED SHORTFALL, GARCH

The theme: Decision supporting system for analyzing market risks

The work deals with the problem of valuation and analysis of market financial risk using the VaR and CVaR methodologies and created an appropriate decision support system.

Object of research: decision support system for the analysis of market financial risks.

Subject of research: integrated approach to market risk management using VaR and CVaR methodologies and demonstration of their work on statistical data.

The purpose of the work is to increase the accuracy of the assessment of market risk through the development of a strategy that allows a clear view of the situation in the stock market, as well as to analyze current and past data and perform forecasting based on historical data.

Methods of research: methods of statistical analysis of data using cost risk measures.

The paper presents the results of the analysis of statistical data of the production process using the VaR and CVaR methodologies. A software product designed to assess and analyze market risk has been developed.

For analysis and forecasting, real data from the London Stock Exchange has been used, namely the price of 63 securities, which are part of the Futsi index (FTSE 100), over the past three years.

