

The evaluation of the stock market parameters impact on the Ukrainian Exchange index dynamics

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Research Methodology: Using a systematic approach, and the program of the statistics analysis in MS Excel “Data Analysis” the impact of the stock market internal parameters on the Ukrainian Exchange index was investigated. With the help of mathematical and economic methods the mathematical model of the effect of the internal parameters of the stock market on the Ukrainian Exchange index was constructed.

Results: The investigation confirmed the possibility to analyze the dynamics of the stock market index on the base of internal market factors, apart from the usual methods of analysis as the fundamental or technical analysis. At the same time, further research is required to analyze the effects on the stock market indexed of such internal factors as the average transaction size for weekly, monthly and annual intervals, as well as the impact of the average daily trading volume.

Novelty: The results of the correlation and regression analysis have proved that the internal market factor «The amount of money funds reserved in the Settlement clearing bank for deals in the Ukrainian exchange» has the most significant influence on the Ukrainian exchange index dynamics.

The practical significance: The presented methods of the internal market parameters influence on the Ukrainian Exchange index dynamics investigation can be used to forecast the Ukrainian stock market dynamics.