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ABSTRACTS

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CORPORATE SUSTAINABLE BONDS VOLATILITY ASSESSMENT IN DIFFERENT MARKETS

Sustainable corporate bonds offer a valuable mechanism for managing climate risks. They provide businesses with a pathway to adopt sustainable practices and grant investors opportunities for ethical investment. Different institutions and companies are trying to invest in sustainable investment products and correctly measure risk in the management framework. Because of the quickly increasing demand for sustainable financial products, it is essential to analyze the risks for investors. While authors usually analyze only the positive social effects of these investments, we would like to focus on the risk side. This paper aims to measure corporate sustainable bonds market volatility using sustainable fixed-income indices from different markets. We are using different volatility models for volatility measurement and forecasting. Our research covers ARCH, GARCH, TARCH, EGARCH, and PARCH models. This paper has limitations because some indices are new and do not have a long history.

Key words: *GARCH, sustainable corporate bonds, risks, volatility.*