

Duration Als Sensitivitätsmaß? Für Bondportfolios - Daniel Müller

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Festverzinsliche Wertpapiere stellen für institutionelle Investoren noch immer die wichtigste Anlagevariante dar. Aufgrund der ehemals stabilen Marktzinsentwicklung galten Bonds lange Zeit als eine relativ sichere Anlageform. Dies darf jedoch nicht über die Tatsache hinwegtäuschen, dass die Ertragskomponenten dieser Wertpapierart - neben dem Bonitätsrisiko des Schuldners - im hohen Maße einem Zinsänderungsrisiko ausgesetzt sind. Das sukzessive Zusammenwachsen der internationalen Finanzmärkte und die daraus resultierende zunehmende Marktzinsvolatilität machen heutzutage das Management von Zinsrisiken zu einem unverzichtbaren Bestandteil des Bondportfoliomanagements. In diesem Zusammenhang hat die betriebswirtschaftliche Forschung und Praxis zur Messung, Bewertung und Steuerung dieser Risiken spezifische Kennzahlen und darauf aufbauende Strategien entwickelt, die im Managementprozess eingesetzt werden. Die vorliegende Arbeit stellt die Finanzkennzahl Duration als Sensitivitätsmaß für Bondportfolios, sowie ihre Handhabung in der Praxis vor. Author: Müller, Daniel Publisher: GRIN Verlag Illustration: N Language: GER Title: Duration als Sensitivitätsmaß für Bondportfolios Pages: 00022 (Encrypted PDF) On Sale: 2005-01-01 SKU-13/ISBN: 9783638359672 Category: Business & Economics : Industries - General

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