

Delta-hedging Mit Optionen - Nadya Stefanova

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Die Anwendung einer Strategie zur Verringerung von Preisrisiken, die durch ungünstige oder unerwünschte Marktentwicklungen des Underlyings entstehen können, nennt man Hedging. Ziel dabei ist marktinduzierte Verluste der einen Position durch die Gewinne der anderen Position zu kompensieren. Diese Arbeit soll nun dazu dienen das Delta Hedging und seinen Stellenwert in der heutigen Finanzwelt darzustellen und auch wie und wo man es einsetzen kann. Aufbau und Steuerung der Portfolio Position erfolgen anhand des Deltas. Dazu wird zunächst in Kapitel 2 das Delta ausführlich dargestellt, da auf diese Sensitivitätskennzahl wird das Konzept des Delta Hedgings aufgesetzt. Im zweiten Teil des Kapitels wird der Kern dieser Arbeit vorgestellt. Eine detaillierte Behandlung des Delta Hedgings, auch dynamisches Delta Hedging genannt, ist hier zu finden, wobei als erstes eine Delta neutrale Gestaltung gezeigt wird. Danach wird mit Hilfe der Protective Put Strategie die Funktion des Dynamischen Absicherung erklärt und dargestellt. Zwei weitere Hedgingmöglichkeiten weisen die gleichen Eigenschaften im Hinblick auf das Absichern einer Aktienposition und deren Zusammenhang mit Delta Hedging wird in Kapitel 3 dieser Arbeit berücksichtigt. Gegenstand des letzten Kapitel 5 ist die Zusammenfassung der dynamischen Delta Hedgingstrategie. Author: Stefanova, Nadya Publisher: GRIN Verlag Illustration: N Language: GER Title: Delta-Hedging mit Optionen Pages: 00018 (Encrypted PDF) On Sale: 2010-01-01 SKU-13/ISBN: 9783640766802 Category: Business & Economics : Industries - General

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