



# Volatilitätsindizes und Instrumente zum Handeln der Volatilität (German Edition)

*Andreas Friedrich*

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**Volatilitätsindizes und Instrumente zum Handeln der Volatilität (German Edition)** Andreas Friedrich  
Akademische Arbeit aus dem Jahr 2005 im Fachbereich BWL - Bank, Börse, Versicherung, Note: 1,3,  
Technische Universität Bergakademie Freiberg (Lehrstuhl für Bankbetriebslehre), Sprache: Deutsch,  
Abstract: In dieser Arbeit werden Volatilitätsindizes beschrieben, die zum einen ein beliebtes Maß für die erwartete Entwicklung der Volatilität darstellen, zum anderen Basis für zahlreiche neue Volatilitätsprodukte sind. Darüber hinaus werden die populärsten Instrumente zum Handeln von Volatilität erläutert.

Aus dem Inhalt:

Volatilitätsindizes;

Instrumente zum Handeln der Volatilität, wie

Straddles, Volatility- und Variance-Swaps, Theoretische Replikation eines Variance-Swaps, Replikation eines Variance-Swaps in der Praxis;

Futures und Zertifikate auf Volatilitätsindizes.

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