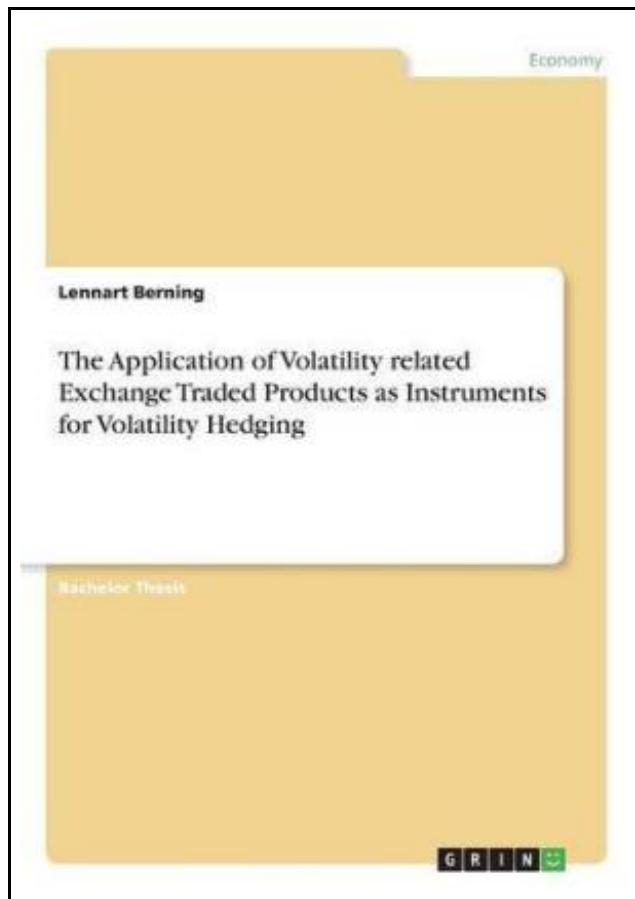


# The Application of Volatility related Exchange Traded Products as Instruments for Volatility Hedging



Filesize: 7.86 MB

## Reviews

*This is the finest publication we have read through right up until now. Better then never, though i am quite late in start reading this one. Its been written in an remarkably easy way in fact it is only after i finished reading through this book by which basically altered me, affect the way i think.*

*(Dr. Gabriella Hayes)*

## THE APPLICATION OF VOLATILITY RELATED EXCHANGE TRADED PRODUCTS AS INSTRUMENTS FOR VOLATILITY HEDGING

DOWNLOAD



GRIN Verlag Mai 2016, 2016. Taschenbuch. Book Condition: Neu. 210x148x9 mm. This item is printed on demand - Print on Demand Neuware - Bachelor Thesis from the year 2016 in the subject Business economics - Banking, Stock Exchanges, Insurance, Accounting, grade: 1,0, Nürtingen University, language: English, abstract: Besides stocks, bonds, cash, commodities or real estate, volatility emerged as its own asset class in recent years. The last major financial crisis and increasing market volatility raised this topic to a new level. Studies have shown that volatility tends to be negatively correlated to stock market returns. In other words, when stock markets plunge, volatility tends to increase and vice versa. The development of the global financial markets and the introduction of Exchange Traded Products (ETPs) opened the markets to a wide range of investors, even to non-professional investors. The increasing interest in volatility-linked products led ETP issuers to the introduction of volatility-related products. Volatility ETPs seek to track a specific index - in many cases sub-indices - that track the performance of the Chicago Board Options Exchange Volatility Index (VIX) while providing all the advantages of a globally traded ETP such as highly liquid markets, market makers all over the world, tight spreads, low costs and assets held as security funds. These advantages, compared to other volatility strategies via options or listed warrants, make volatility ETPs a very attractive tool for portfolio managers. The aim of this paper is to introduce the reader to the topic of volatility as an asset class respectively to volatility ETPs, their construction, price behavior and characteristics. What is more, since the vast majority of research, dealing with volatility hedging, focuses on option- or futures-based strategies, there has not been done much research on the hedging efficiency and effectiveness of volatility linked ETPs as hedging instruments...



[Read The Application of Volatility related Exchange Traded Products as Instruments for Volatility Hedging Online](#)  
[Download PDF The Application of Volatility related Exchange Traded Products as Instruments for Volatility Hedging](#)

## Other Books

---



### **Psychologisches Testverfahren**

Reference Series Books LLC Nov 2011, 2011. Taschenbuch. Book Condition: Neu. 249x191x7 mm. This item is printed on demand - Print on Demand Neuware - Quelle: Wikipedia. Seiten: 100. Kapitel: Myers-Briggs-Typindikator, Keirsey Temperament Sorter, DISG,...

[Download ePub »](#)

---



### **Programming in D**

Ali Cehreli Dez 2015, 2015. Buch. Book Condition: Neu. 264x182x53 mm. This item is printed on demand - Print on Demand Neuware - The main aim of this book is to teach D to readers...

[Download ePub »](#)

---



### **History of the Town of Sutton Massachusetts from 1704 to 1876 (Paperback)**

Createspace, United States, 2015. Paperback. Book Condition: New. annotated edition. 229 x 152 mm. Language: English . Brand New Book \*\*\*\*\* Print on Demand \*\*\*\*\*.This version of the History of the Town of Sutton Massachusetts...

[Download ePub »](#)

---



### **Who Am I in the Lives of Children? an Introduction to Early Childhood Education, Enhanced Pearson Etext with Loose-Leaf Version -- Access Card Package**

Pearson, United States, 2015. Book. Book Condition: New. 10th. 250 x 189 mm. Language: English . Brand New Book. NOTE: Used books, rentals, and purchases made outside of Pearson If purchasing or renting from companies...

[Download ePub »](#)

---



### **Bully, the Bullied, and the Not-So Innocent Bystander: From Preschool to High School and Beyond: Breaking the Cycle of Violence and Creating More Deeply Caring Communities (Paperback)**

HarperCollins Publishers Inc, United States, 2016. Paperback. Book Condition: New. Reprint. 203 x 135 mm. Language: English . Brand New Book. An international bestseller, Barbara Coloroso s groundbreaking and trusted guide on bullying-including cyberbullying-arms parents...

[Download ePub »](#)