



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

By Lennart Berning

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,...

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