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Die bankenaufsichtrechtliche Erfassung von Optionsgeschäften (German Edition)

Daniel Schuri

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Die bankenaufsichtrechtliche Erfassung von Optionsgeschäften (German Edition) Daniel Schuri Studienarbeit aus dem Jahr 2002 im Fachbereich BWL - Bank, Börse, Versicherung, Note: 2,0, Ludwig-Maximilians-Universität München (Wirtschaftswissenschaften), Sprache: Deutsch, Abstract: Ziel der Arbeit ist es, das Verfahren der Delta-Plus-Methode genauer zu erläutern und anhand eines Beispiels zu verdeutlichen. Von zentraler Bedeutung ist die Frage, wie das Preisrisiko einer Option bestimmt wird. Zunächst soll kurz geklärt werden welche Institute von dem Verfahren betroffen sind.

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