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Hedging against a Price Rise Using Vertical Ratio Call Back Spread Strategy Formed by Barrier Options

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Keywords: barrier options; vertical ratio call back spread strategy; SPDR gold shares;

Summary/Abstract: This paper presents hedging analysis against an underlying price rise by using Vertical Ratio Call Back Spread strategy formed with barrier options. The main theoretical contribution is to specify profit functions for this strategy which can be applied in practice for a variety of underlying assets. In this paper the strategy is applied to real option data for SPDR Gold Shares, which are traded on the stock exchange.



Details

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