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In this talk, we will show how to calculate the set of initial endowments that allow to superhedge a European option in markets with transaction costs as well as a method to calculate superhedging strategies. This leads to a sequence of linear vector optimization problems solved by Benson's algorithm. We will show that the problem to calculate the scalar superhedging price is related to the set-valued problem by geometric duality. (Received September 21, 2011)