

Bounds For Vix Futures Given S P 500 Smiles

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Pricing Bounds for Volatility Deriva- tives via Duality ...

VIX futures are exchange-traded contracts on a future volatility index (VIX) level derived from a basket of S&P 500 (SPX) stock index options. The authors posit a stochastic variance model of VIX time evolution, and develop an expression for VIX futures. Free parameters are estimated from market data over the past few years.

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Abstract. We derive sharp bounds for the prices of VIX futures using the full information of S&P 500 smiles. To that end, we formulate the model-free sub/superreplication of the VIX by trading in the S&P 500 and its vanilla options as well as the forward-starting log-contracts.

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Bounds for VIX Futures given S&P 500 Smiles - CORE

BOUNDS FOR VIX FUTURES GIVEN S&P 500 SMILES 3 Dupire [13] derives a lower bound for a call on realized variance at a given maturity T, given the asset smile at T. Carr and Lee [7] extend Dupire's idea to tackle the cases of puts on realized variance as well as forward-starting calls and puts on realized variance.

3 VIX ETFs To Trade Looming Election Volatility ...

VIX 'fear gauge' posts biggest weekly drop since ... Prices for VIX futures also dropped broadly ... and so prices may not be accurate and may differ from the actual price at any given ...

S&P 500 VIX Futures - Investing.com

A dual problem of minimizing/maximizing certain risk-neutral expectations is introduced and shown to yield the same value. The classical bounds for VIX futures given the smiles only use a calendar spread of log-contracts on the S&P 500. We analyze for which smiles the classical bounds are sharp and how they can be improved when they are not.

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VIX futures - Zhang - 2006 - Journal of Futures Markets ...

The iPath Series B S&P 500 VIX Short-Term Futures ETN (52-Week Range: \$ 13.15 – \$ 78.84) is another ETN issued by Barclays. It has become one of the most popular VIX ETFs. VXX tracks the S&P 500 ...

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VIX Volatility Worth Watching as Election Looms

The paper is organised as follows. The model independent duality bounds are first pre-sented in Section 2. Then Section 3 introduces the VIX in a general local-stochastic volatility (LSV) framework and derives the pricing bounds for VIX derivatives, along with techniques to handle the square root function speci?cally.

Introduction =S

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Bounds for VIX Futures given S&P 500 Smiles Julien Guyon Bloomberg L.P. Quantitative Research Workshop on Mathematics of Quantitative Finance Oberwolfach, Feb 26 - Mar 4, 2017 Joint work with Romain Menegaux (Bloomberg L.P.) and Marcel Nutz (Columbia University)

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Bloomberg L.P. Bounds for VIX Futures given S&P 500 Smiles Bounds for VIX Futures given S&P 500 Smiles A dual problem of minimizing/maximizing certain risk-neutral expectations is introduced and shown to yield the same value. The classical bounds for VIX futures given the smiles only use a calendar spread of log-contracts on the S&P 500. We ...

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Classical sub/superreplication of VIX futures. Replicate exactly V. 2: buy L(S, 2), sell L(S, 1) at time 0 Classical upper bound = ? 12. Classical lower bound = 0 Concavity of the square root =>Classical upper bound is good, classical lower bound is bad. Julien Guyon Bloomberg L.P. Bounds for VIX Futures given S&P 500 Smiles

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