

# The Forecasting Performance of the Implied Standard Deviation in Currency Options

Hung-Gay Fung; Chin-Jen Lie; Abel Moreno

[+ Author & Article Information](#)

Managerial Finance (1990) 16 (3): 24–29.

<https://doi.org/10.1108/eb013646>

This study evaluates the forecasting performance of different predictive measures for the future exchange rate variability. Results seem to indicate that the out-of-the-money ISD outperforms the at-the-money ISD and other predictive measures. Thus, when ISD is used to forecast future exchange rate variability, out-of-the-money options should be selected instead of using all other options to compute the complicated weighting schemes.

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