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The Forecasting Performance of the Implied Standard Deviation in Currency Options

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Abstract

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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