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Returns to trading portfolios of FTSE 100 index options

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Abstract

It has been argued that the persistent mispricing of options, especially the overpricing of out-of-the-money put options, is due to the overpricing of out-of-the-money put options. However, the overpricing of out-of-the-money put options is not necessarily due to the overpricing of out-of-the-money put options. The overpricing of out-of-the-money put options is not necessarily due to the overpricing of out-of-the-money put options. The overpricing of out-of-the-money put options is not necessarily due to the overpricing of out-of-the-money put options.

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Notes

¹ The BS generates two types of error, firstly the implieds may not be accurate, and secondly the vega at those implieds may not be exact.

² The volatilities are mean-adjusted to control for the smile effect of the option-implied volatilities against moneyness. We use the mean across all the implieds of the day.

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