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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

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spread.

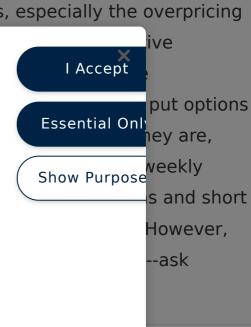
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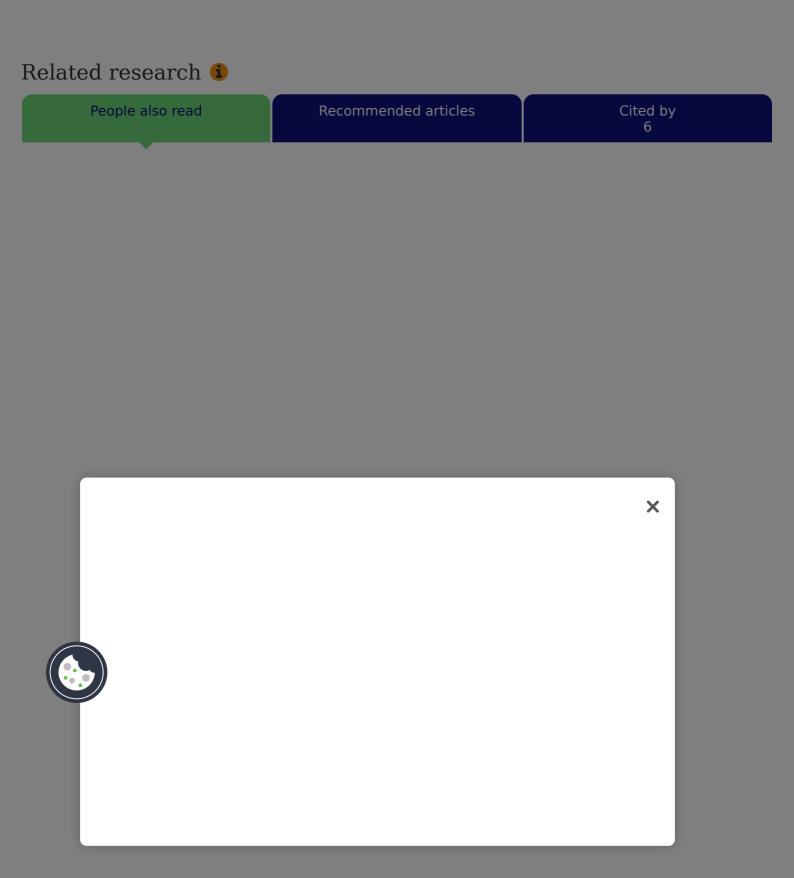
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Notes

- 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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