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The Pros and Cons of Trading VIX

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Early 2021 Sep/Oct VIX Futures Spread

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VIX Term Structure Explained | Volatility

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## Trading Concept

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Over 100K Mini VIX Futures Contracts  
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Why VIX futures roll yield is SO  
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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

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which the classical bounds are sharp and how they can be improved when they are not.

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2), sell  $L(S, 1)$  at time 0 Classical upper bound =  $\approx 12$ . Classical lower bound = 0  
Concavity of the square root  $\Rightarrow$  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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futures. Replicate exactly V. 2. at time 0:  
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bound =  $\frac{1}{2}$  12. Classical lower bound = 0  
Concavity of the square root => Classical

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upper bound is good, classical lower  
bound is bad. Julien Guyon Bloomberg  
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We derive sharp bounds for the prices of

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$v^2$ ), or, equivalently, to the

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by its tangent line at  $v^2 = \frac{1}{2}$ . If  $\frac{1}{2} = 0$ ,

one can simply replace  $\frac{1}{2} = 0$  by  $\frac{1}{2}$ . S ( ( ;s



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