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VIX term structure: In contango generally, and nearest future price > VIX as they converge → long futures loss typically (UNLESS VIX increases) actual
 losses as insurance premiums paid by policy holders.

30.4 Demonstrate knowledge of volatility products.

For example:

- Describe the economic rationale for the existence of volatility products efficient to transfer risks as vol.

vol sellers > must be compensated - higher price for implied vol realized
 bond buyers - credit spread

- List and describe four features common to both volatility products and bonds

- Quoted in similar manner: yields and implied vol
- Bonds driven by interest rates / Vol. products by vols > Both mean revert.
- Rates & vols have terms, no underlying assets traded assets.

factors of VIX premiums

- Describe the characteristics of variance swaps, including their link to realized volatility

Buyer receives realized variance, pays predetermined variance (Strike) by implied vol.

- Describe the Chicago Board Options Exchange (CBOE) Volatility Index (VIX), and recognize the steps for calculating the VIX

30-day implied vol of S&P 500 w exactly 30 days expiration (weighted average of actual options)

Exact formula uses variance swap valuation. all strikes few meet except options w/o bids

- Describe futures contracts and options based on the VIX, recognize how the VIX term structure can serve as a proxy for portfolio insurance, and describe VIX-related options and ETFs

- Long: \$1,000 x VIX point above contract price
- Monthly settlement: up to 1 yr.
- Weekly: up to 6 weeks

all days
 futures settlement VIX based on implied vol. of the next 30 days

Long futures VIX use to hedge long positions in Equity

- Calculate the price of a given 30-day hypothetical contract

Insurance. 30-day hypothetical contract price = $\frac{P_s \times T_s}{T_1 - T_s} + P_i \frac{30 - T_s}{T_1 - T_s}$

P_s : Price that contract short-term
 T_s : Time short-term
 P_i : Price long-term
 T_1 : Time long-term

- Describe the mechanics of, price modeling of, and motivations for correlation swaps; calculate the net payment on a given correlation swap; and describe dispersion trades

Correlation swap: transfer payment risk from buyer to seller that actual correlation bet set of individual stocks will differ from str. de correlation.

swap | buyer pays Notional x strike weighted correlation
 seller pays Notional x traded weighted correlation

- Identify the common theme found in the pricing and trading of volatility and volatility products

investors are willing to pay for exposure to vol., variance, corr because all have negative correlation to equity mkt. (passive long exposures produce negative returns)

30.5 Demonstrate knowledge of option-based volatility strategies.

For example:

- Describe the characteristics and mechanics of vertical intra-asset (skew) option spreads, describe how vertical spreads take advantage of volatility skew, and discuss how to use vertical spreads in equities while hedging delta risk

Vertical spread is a type of skew spread

Selling OTM options: higher implied

Page

Crisis
 Pays VIX ↑
 = asset prices ↓

Long futures VIX use to hedge long positions in Equity

all options rebalanced neutral
 dispersion can be neutral

implied corr in index options > realized corr index components

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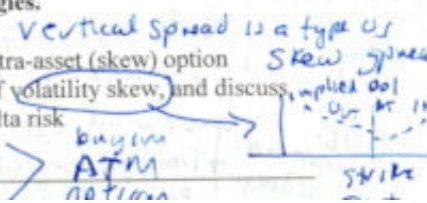
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selling OTM options: higher implied > buying ATM



crisis

payoff VIX = asset prices ↓

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all options rebalanced neutral

dispersion can be neutral

implied corr in index options > realized corr index components

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