
data drawn from = 01/01/2007::01/20/2015

Underlying = spx

Implied vol = vix

Days during testing = 1774

X	days (delay5)	AvgSpread (delay5)	days (mean10)	AvgSpread (mean10)
0.000	1752	3.750	1754	3.753
0.100	1708	3.739	1754	3.753
0.200	1607	3.663	1733	3.761
0.300	1443	3.665	1586	3.762
0.400	1237	3.593	1323	3.717
0.500	914	2.983	933	3.034
0.600	624	2.565	547	2.172
0.700	398	2.134	216	0.713
0.800	227	1.609	27	0.512
0.900	130	2.470	0	NaN

data drawn from = 03/16/2011::01/20/2015

Underlying = eemus

Implied vol = vxem

Days during testing = 716

X	days (delay5)	AvgSpread (delay5)	days (mean10)	AvgSpread (mean10)
0.000	695	5.403	696	5.398
0.100	678	5.350	696	5.398
0.200	623	5.208	684	5.382
0.300	564	5.133	624	5.298
0.400	487	5.080	524	5.303
0.500	366	4.758	387	4.946
0.600	251	4.176	212	4.061
0.700	159	3.820	83	3.567
0.800	98	3.911	9	5.528
0.900	48	4.127	0	NaN

data drawn from = 01/01/2007::01/20/2015

Underlying = ukx

Implied vol = vftse

Days during testing = 1783

X	days (delay5)	AvgSpread (delay5)	days (mean10)	AvgSpread (mean10)
0.000	1762	3.364	1763	3.363
0.100	1713	3.355	1763	3.363
0.200	1598	3.377	1742	3.387
0.300	1444	3.261	1576	3.423
0.400	1233	3.130	1302	3.326
0.500	871	3.021	963	2.946
0.600	623	2.778	525	2.279
0.700	394	2.496	220	2.055
0.800	224	2.016	38	-2.477
0.900	120	0.987	0	NaN

data drawn from = 01/01/2007::01/20/2015

Underlying = nky

Implied vol = vnky

Days during testing = 1719

X	days (delay5)	AvgSpread (delay5)	days (mean10)	AvgSpread (mean10)
0.000	1698	3.909	1699	3.912
0.100	1646	3.893	1699	3.912
0.200	1533	3.749	1673	3.870
0.300	1388	3.718	1524	3.634
0.400	1180	3.560	1229	3.596
0.500	835	3.315	786	2.895
0.600	559	2.679	444	2.270
0.700	339	2.816	187	2.511
0.800	205	2.576	40	0.665
0.900	83	-0.562	0	NaN

data drawn from = 01/01/2007::01/20/2015

Underlying = dax

Implied vol = v1x

Days during testing = 1793

X	days (delay5)	AvgSpread (delay5)	days (mean10)	AvgSpread (mean10)
0.000	1771	2.973	1773	2.975
0.100	1727	2.969	1773	2.975
0.200	1616	2.933	1749	2.950
0.300	1448	2.847	1618	2.929
0.400	1217	2.852	1323	2.931
0.500	867	2.407	886	2.483
0.600	603	2.093	523	1.574
0.700	374	1.583	229	1.026
0.800	235	1.459	35	1.126
0.900	121	2.007	0	NaN

data drawn from = 01/07/2008::01/20/2015

Underlying = jpyusd

Implied vol = jyvix

Days during testing = 1585

X	days (delay5)	AvgSpread (delay5)	days (mean10)	AvgSpread (mean10)
0.000	1561	2.265	1565	2.268
0.100	1509	2.237	1565	2.268
0.200	1428	2.222	1549	2.281
0.300	1252	2.280	1415	2.224
0.400	1054	2.309	1115	2.261
0.500	748	2.387	788	2.292
0.600	528	2.461	446	2.532
0.700	344	2.629	187	2.728
0.800	181	2.612	26	2.246
0.900	89	2.056	0	NaN

data drawn from = 01/07/2008::01/20/2015

Underlying = gbpusd

Implied vol = bpvix

Days during testing = 1585

X	days (delay5)	AvgSpread (delay5)	days (mean10)	AvgSpread (mean10)
0.000	1562	1.786	1565	1.785
0.100	1516	1.789	1565	1.785
0.200	1406	1.749	1542	1.799
0.300	1243	1.743	1409	1.743

0.400	1032	1.773	1128	1.740
0.500	743	1.759	801	1.690
0.600	528	1.818	437	1.805
0.700	334	1.854	180	1.717
0.800	192	1.932	15	2.799
0.900	84	2.174	0	NaN

data drawn from = 01/07/2008::01/20/2015
Underlying = eurusd
Implied vol = euvix
Days during testing = 1585

X	days (delay5)	AvgSpread (delay5)	days (mean10)	AvgSpread (mean10)
0.000	1562	2.075	1565	2.076
0.100	1506	2.073	1565	2.076
0.200	1410	2.090	1544	2.073
0.300	1272	2.104	1415	2.077
0.400	1059	2.110	1127	2.051
0.500	736	2.161	765	2.153
0.600	496	2.260	439	2.296
0.700	330	2.407	156	2.540
0.800	168	2.436	23	3.075
0.900	70	2.616	0	NaN

Published with MATLAB® R2014b