



# Trading Volatility: Trading Volatility, Correlation, Term Structure and Skew

*Colin Bennett*

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## **Trading Volatility: Trading Volatility, Correlation, Term Structure and Skew** Colin Bennett

This publication aims to fill the void between books providing an introduction to derivatives, and advanced books whose target audience are members of quantitative modelling community.

In order to appeal to the widest audience, this publication tries to assume the least amount of prior knowledge. The content quickly moves onto more advanced subjects in order to concentrate on more practical and advanced topics.

“A master piece to learn in a nutshell all the essentials about volatility with a practical and lively approach. A must read!”

Carole Bernard, Equity Derivatives Specialist at Bloomberg

“This book could be seen as the ‘volatility bible’!”

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Paul Stephens, Head of Institutional Marketing at CBOE

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Paul Britton, CEO and Founder of Capstone Investment Advisors

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