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

By Colin Bennett



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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.

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"I highly recommend this book both for those new to the equity derivatives business, and for more advanced readers. The balance between theory and practice is struck At-The-Money"

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"Colin has managed to convey often complex derivative and volatility concepts with an admirable simplicity, a welcome change from the all-too-dense tomes one usually finds on the subject"

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