



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

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.

“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’!”

Markus-Alexander Flesch, Head of Sales & Marketing at Eurex

“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”

Paul Stephens, Head of Institutional Marketing at CBOE

“One of the best resources out there for the volatility community”

Paul Britton, CEO and Founder of Capstone Investment Advisors

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Edmund Shing PhD, former Proprietary Trader at BNP Paribas

“In a crowded space, Colin has supplied a useful and concise guide”

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