### Volatility Investing for Asset Managers (Paperback)



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### Reviews

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(Jamar Stracke)

### VOLATILITY INVESTING FOR ASSET MANAGERS (PAPERBACK)



Createspace Independent Publishing Platform, United States, 2012. Paperback. Condition: New. Language: English . Brand New Book \*\*\*\*\* Print on Demand \*\*\*\*\*. The book addresses weaknesses with common methods of volatility investing, and shows how to avoid draw-backs associated with popular volatility products. You can get your portfolio protection for free or at a profit in normal markets, and have powerful volatility protection for your portfolio when you need it! Main uses for volatility in asset management include diversification, betareplacement, timing, allocation input and alpha generation. Johan Wattenstrom describes different strategies for holding volatility positions or strategies over time, in order to create an efficient diversification of an existing asset portfolio, or as an alpha strategy. The text describes the nature of volatility; attributes of volatility products, and how to build and manage your own delta hedged volatility portfolio in equity options. Concepts that are discussed include correlation, dispersion trading, option risk premium, discrete hedging strategies, portfolio management, option- and generic replication, asset allocation and option-selection. If you manage assets, in either a hedge fund, as an asset manager, in a fund-of-hedge fund or in a family office, and have chosen not to allocate any risk to volatility, then this book will give you many arguments for revising your thoughts on this matter. Contents: Introduction Practical Approach Most portfolios benefit from volatility exposure Criticism against volatility investing Top reasons for assets managers to invest in volatility A diversified portfolio The nature of volatility Good and bad ways to invest in volatility Available instruments Managing your own volatility portfolio Introduction Volatility trading and the concept of delta hedging Finding your edge Hedging algorithm Discussion on methodology Robustness Choosing volatility to input in valuation models for delta/gamma When to hedge depending on position and strategy Frequency of hedging Methodical approach What options to buy...

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