



Volatility Investing for Asset Managers (Paperback)

By Johan Wattenstrom

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, beta-replacement, 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...

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