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Volatility and Correlation (□□)

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Understanding Volatility Measurements

Correlation and Volatility During periods of heightened volatility , such as the 2008 financial crisis , stocks can have a tendency to become more correlated, even if they are in different sectors .

Why Market Correlation Matters

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Covering FX, equity and interest-rate products, Volatility and Correlation is a blend of theoretical and practical material and is designed for traders, risk managers, financial professionals and students. □The second edition is even more comprehensive than the first, and ideally suited to quantitatively oriented traders and risk managers.

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ETF Correlation. When combining two ETFs, the lower the correlation the greater the diversification benefit. However, correlations are not static. The chart below shows the relationship between two ETFs and how it has varied over time.

ETF Correlation Chart - ETFreplay

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