FLOW TRADING TOOL. IVEXPLORER©

Filter, sort and present volatility data in an easy and consistent way during the trading day. So you can make the instant decision to offload the client flow or keep it on your books. And where to hedge your vegas. Within the same stock of Index – or through a sector equivalent. IVexplorer© is the ideal tool for flow driven trading desks.

IN A NUTSHELL

✓ Analyse volatility instantly

✓ Screen, filter and sort volatility

✓ Easy clustering of names

✓ Over 2500 names covered

✓ Flexible volatility analytics

✓ Unique vega hedging decision tool

Cut through the information

IVexplorer© is a desktop application that connects to SIGMA28's volatility data servers. With over 2500 names –and counting- you have the ability to perform time series volatility analysis on each of these. It even allows you to perform multi name analysis. Ideal if you cover many names or choose to run dispersion strategies.
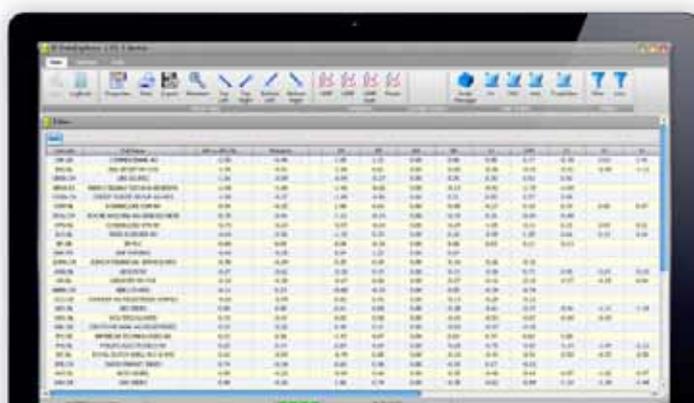

Sectors, geo regions and more...

However you choose to structure your desk, IVexplorer© is ready for it. Create a list of names, based on sectors, geo regions or otherwise, and the implied volatility analytics will be geared to those names only. This will enable you to place the client flow next to peer group names or understand where the opportunities lie within its' own volatility surface.

Screening the markets for opportunities

IVexplorer© is an ideal starting point to screen the market. It will show you those names that present volatility opportunity. You can filter and sort the results to show relative cheap or expensive implied volatilities. In its' own term structure and skews, relative to a reference name or relative to realized volatility.

You can better judge if, how and when to hedge your client flow.

THERE IS SO MUCH MORE SIGMA28 CAN DO. ASK US. WE'LL BE HAPPY TO EXPLAIN HOW.

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