

SIGMA28 PROVIDES EQUITY OPTION VALUATION DATA. FROM THE BEST INDEPENDENT SOURCE IN THE INDUSTRY.

Fund administration, marking portfolios to market levels and many more disciplines require data that is accurate, complete and appropriate. SIGMA28's implied volatility data is of simply the highest data quality standard in the industry.

#### IN A NUTSHELL

- ✓ Exceptional data quality
- ✓ Skew uniformity based on % of at-the-money forwards and delta
- ✓ Strike ranges: 25% to 300%
- ✓ Tenor range: up to 10 years
- ✓ Flexible and easy delivery
- ✓ Data governance fully compliant to client review and approval
- ✓ Intraday volatility data feeds

#### Legislation and valuation

A game-changer: Regulatory and compliance requirements for the financial service industry will dictate a market-consistent approach to valuing the 'economic' balance sheet. All asset classes will have to be valued at current market prices. SIGMA28's independent volatility data will do this for your equity derivatives positions. And hence reduce the balance sheet financing.

#### Marked to Market valuation

For every risk manager, discussions with trading regarding MtM valuation can be thorny. SIGMA28's implied volatility surfaces are calculated using implied, tradable parameters only. It will allow a solid, objective and crystal clear valuation of all of your equity option positions.

#### Full skew and tenor data range

Many listed equity options are quoted only with limited strike and maturity, creating an issue for valuation. OTC sources have proven to be limited, costly and even false. SIGMA28 developed a unique solution to deal with this. Strike ranges from 25% to 300% of at-the-money Forwards and tenors up to 10 years out. Confidence levels in the non-quoted areas of the surface are very high. But don't take our word for it: ask us for any test data set you are interested in.

#### SIGMA28 data governance is compliant

We understand regulator and in-house compliance issues within financial institutions with regards to data governance. That is why our calculation and data structuring procedures are available for review and approval. With complete end-to-end traceability.

#### Flexible and easy delivery

SIGMA28 delivers its data through all industry standard protocols. Easy and flexible integration. This allows our customers to have no further IT or data governance related costs

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

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