Σ28 IMPLIED VOLATILITY SOURCE

RISK MANAGEMENT

FEEDING YOUR RISK MANAGEMENT SYSTEMS WITH CLEAN, CONSISTENT VOLATILITY DATA FROM AN INDEPENDENT SOURCE.

Risk management has become the single most important discipline in finance, driven by regulatory and compliance requirements.

Larger market data sets containing historical data over longer time periods and increased granularity are required to feed predictive models, forecasts and trading impacts throughout the day. That is no different for equity options. SIGMA28 feeds your risk management systems with high quality, independent volatility data

IN A NUTSHELL

- ✓ Exceptional data quality
- ✓ Intraday voldata updates
- ✓ Data history goes back to 1999
- ✓ Skew uniformity based on % of at-the-money forwards and delta
- ✓ Strike ranges: 25% to 300%
- ✓ Tenor range: up to 10 years out
- ✓ Data governance fully compliant to client review and approval

Coverage, history and data cleanness

Every business day, SIGMA28 calculates implied volatility surfaces based on listed option quotes of 2500+ equities globally. Immediately made ready for consumption. Most of SIGMA28's data history goes back to 1999, covering every possible volatility scenario. From the day we started, SIGMA28 has made data quality its' prime focus. Only market parameters are used in our calculation engines, ensuring Marked-to-Market implied volatilities.

Full skew and tenor volatility data range

Most listed option markets have limited quotes for both skew and maturity, resulting in data voids on the volatility surface. Clearly this poses a problem for valuation and risk management workflows. SIGMA28's data enhancement algorithm robustly addresses these data voids. The tenor enhancement is up to 10 year out. Skew enhancement ranges from 25% to 300% of at-the-money forward levels.

SIGMA28 data governance is compliant

We understand 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.

Which risk workflows benefit from our service?

SIGMA28 delivers data to clients in a wide variety of risk management workflows; Stress testing portfolios, feeding predictive models, random sampling exercises, valuations and much more.

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

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