VOLATILITY TRADING

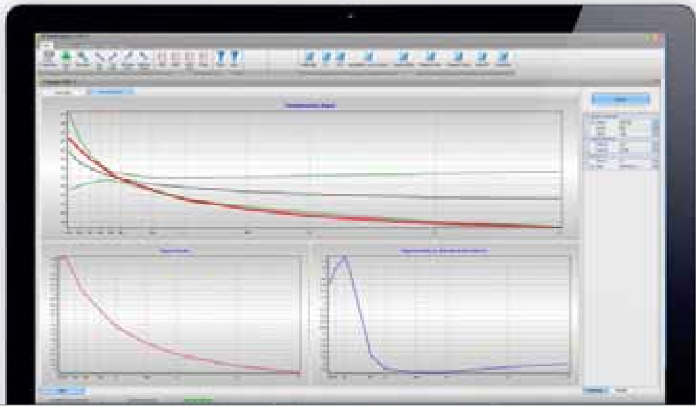
SIGMA28 offers a ready-to-use equity option volatility desktop tool: IVexplorer©. From basic directional volatility trading, to term structure, skew and advanced correlation trading, IVexplorer© offers clear and solid time series volatility analysis. Based on several statistical regression methods, you can spot volatility opportunities for over 2000 underlying names.

IN A NUTSHELL

- ✓ Screen, filter and sort volatility
- ✓ Single and multi name analysis
- ✓ Clear visualization of results
- ✓ Proprietary scripting possible
- ✓ No further cost involved
- ✓ Instantly live: log in and start

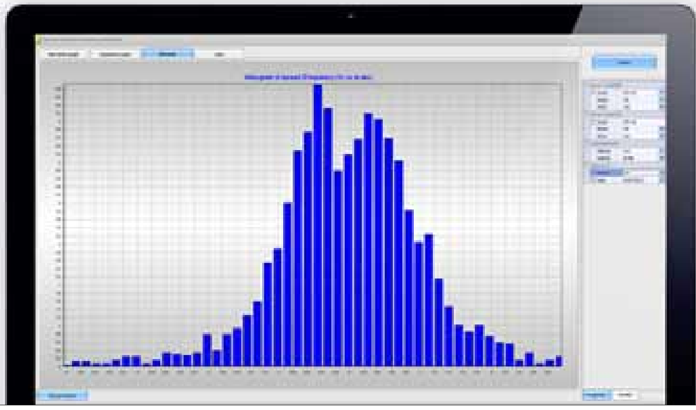
Term structure volatility analysis

IVexplorer© allows you to analyze the shape of today's term structures relative to the long term consensus shape for similar volatility levels. Simply choose your reference month, or 'anchor', and the current TS shape is placed next to the consensus TS, including a probability cone.



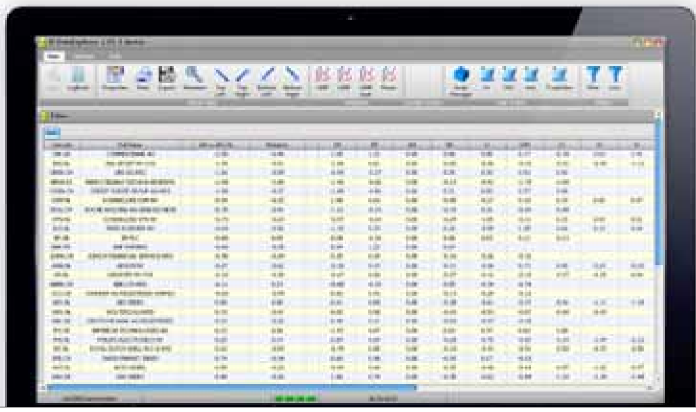
Mean reversion is key

Delta neutral volatility pre-trading analysis requires insight in the mean reversion potential of the volatility spread you have chosen. IVexplorer© makes this crystal clear: kurtosis and skewness of the vol spread are visualized brilliantly.



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 and show relative cheap or expensive implied volatilities. In its' own term structure and skews, relative to a reference name, or relative to realized volatility.



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

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