amberdata

ALTCOIN VOLATILITY SURFACES

Amberdata's Altcoin Volatility Surface Methodology offers a groundbreaking approach to accurately modeling volatility surfaces for altcoins, addressing the limitations of traditional methods that often rely on adjustments from BTC or ETH data. This innovative methodology provides more reliable, unbiased, and consistent volatility estimates, catering to the unique characteristics of altcoin markets.

KEY BENEFITS

- ✓ **ADVANCED CALIBRATION TECHNIQUES**
- ✓ **COMPREHENSIVE COVERAGE**
- ✓ **STABLE RESULTS**

Data delivery via API, with visualizations on **Amberdata Derivatives**

SVI ALTCOIN

Retrieve vol surfaces in SVI parameter form for continuous strike selection for both 7 and 30-days to expiration (DTE).

ALTCOIN STATS

Access comprehensive altcoin data, including delta surfaces, GARCH estimates, and curated-basket details.

ALTCOIN STRIKE MARKS

Generate synthetic option chains with Mark IV, bid/ask spreads, and synthetic futures prices.

USE CASES

MARKET MAKERS

Streamline arbitrage-free volatility surface calculations and manage unique risks for more precise pricing and risk management.

DEFI PROTOCOLS

Integrate robust volatility modeling to optimize liquidity pools and ensure stable pricing mechanisms using advanced, liquidity-adjusted SVI calibration techniques.

EXCHANGES

Enhance pricing accuracy and mitigate risk by incorporating SVI TrueLine's dynamic volatility surface calibration to support the volatility profiles of altcoin options.

OTC DESKS

Leverage historical backfills and fine-tuned volatility surfaces to efficiently price and hedge large, bespoke transactions in the volatile crypto markets.

REQUEST A DEMO >

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