



# SVI TRUELINE

Cryptocurrency markets are known for their high volatility, distinctive trading behaviors, and low liquidity, which present significant challenges to traditional volatility modeling techniques. Amberdata’s robust calibration methodology employs the flexibility and efficiency of the Stochastic Volatility-Inspired (SVI) model while addressing the unique volatility surfaces observed in crypto markets.

## LEVERAGE THE MOST ROBUST SVI MODEL FOR DIGITAL ASSETS

With significant improvements over traditional methods for volatility surface estimations, advanced optimization techniques, and liquidity-adjusted pricing mechanisms, our proprietary SVI TrueLine calibration is the most accurate and stable model in the market.

### KEY BENEFITS

- ✓ Robust arbitrage-free calculations
- ✓ Historical backfill available for inspection
- ✓ High availability granularity
- ✓ Significant improvements over traditional methods

**COVERAGE**

See BTC and ETH fitted surfaces

**DELIVERY**

Generate your model using our **REST API**.

**GRANULARITY**

Get **5-minute** granularity with a **1-hour** failsafe solution.

### Manage the unique risks associated with the nascent crypto market with Amberdata Derivatives

### USE CASES

#### MARKET MAKERS

Streamline arbitrage-free volatility surface calculations and manage unique risks with 5- minute granularity 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 BTC and ETH options.

#### OTC DESKS

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

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