



## GFI VLIX – Asia Pacific Volatility Series

GFI has a strong and independent presence in global equity markets and is a leading global equity derivatives wholesale broker. GFI's position in the markets gives the data content neutrality in this specialised area, reflecting actual market conditions and not consensus opinions.

### Overview of the Service

GFI VLIX encapsulates a wide ranging set of OTC data, utilising GFI's proprietary data and proprietary implied volatility methodology. It is a measure of the equity market's volatility expectation for future periods across various regional indices.

### Coverage

GFI VLIX represents the square root volatility of a par variance swap for an array of regional equity indices covering 30 day and 90 day periods i.e. a measure of the market's implied volatility expectation for future specified periods. The constituent indices are quoted in annualised percentage points that are made available at each market close.

### About GFI

Headquartered in New York, GFI Group Inc. is a leading provider of wholesale brokerage, clearing services, electronic execution and trading support products, delivering services to institutional clients for a range of fixed income, equity, commodity and financial products. GFI serves over 2,600 institutional clients, including leading investment and commercial banks, corporations, insurance companies and hedge funds.

GFI VLIX – Asia Pacific series currently covers the following:

**Australia** | **Hong Kong** | **Hong Kong China** | **Japan** | **Korea**

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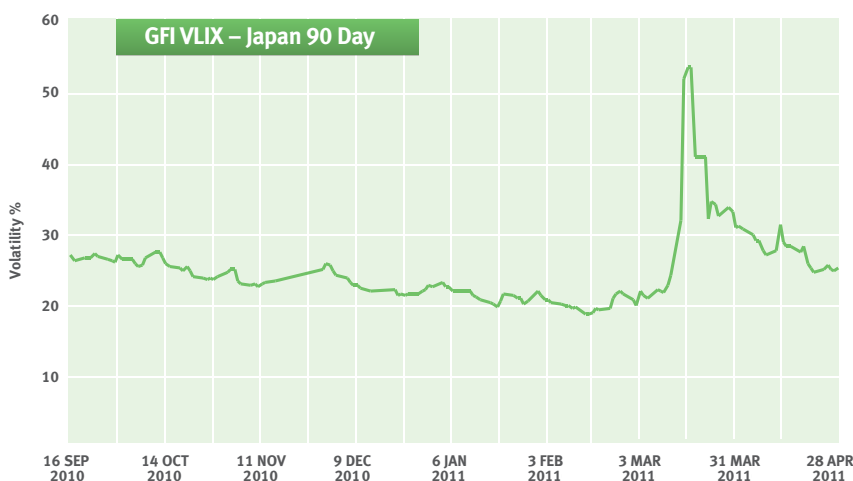
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