



## T3 Index to Launch a Bitcoin Volatility Index; “BitVol”

July 10<sup>th</sup>, 2020, 08:01AM Eastern Standard Time

### The BitVol Index Measures the Expected 30-day Implied Volatility Derived from Tradable Bitcoin Option Prices

T3 Index today announced the launch of ‘BitVol’, a real-time index measuring the expected 30-day implied volatility of BTC, derived from tradable Bitcoin option prices.

The BitVol index is model-free and is constructed using the variance swap methodology, a time-tested approach that provides replicability. It is designed to use the full range of option strikes to best capture the market outlook on expected volatility. The index uses T3’s proprietary “Price-Dragging” technique to maximize the stability of the index. These features enable the index to present precise and meaningful information to market participants.

Cryptocurrencies, especially Bitcoin, have captured the imagination of investors around the world in the past several years. T3 CEO, Simon Ho commented: “The launch of the BitVol index means investors now have clearer visibility about volatility in the Bitcoin market, and they will be able to make more informed trading decisions as a result.” Zach Dexter, CEO of LedgerX, said: “We are excited to be the exclusive US partner for commercializing BitVol. T3 has a demonstrated a track record of commercializing indices and we believe BitVol will create new opportunities for our customers.”

The ticker for BitVol on Refinitiv’s Eikon terminal is: BTCVOL =T3IN

Additional information on the index, including a document detailing the methodology, can be found at [www.t3index.com](http://www.t3index.com)

For product or media enquiries contact [sho@t3index.com](mailto:sho@t3index.com) or call +61 0410 330 565

### About T3 Index

T3 Index is a research-driven financial indexing firm, specializing in volatility and options-related benchmarking. T3 Index is dedicated to developing investible, proprietary indices that track related strategies across a range of asset classes to transform the way people invest and manage risk.

### About LedgerX

LedgerX is a bitcoin derivatives trading venue and clearinghouse regulated by the Commodity Futures Trade Commission. LedgerX is dedicated to providing a great bitcoin derivatives trading experience to retail and institutional investors alike, and is the only US platform with mini derivative contracts representing 1/100 of a bitcoin.