



**RealVol® Realized Volatility Index Database  
Now Available on Bloomberg Terminals Worldwide**

*New York 2 July 2019.* Demand Derivatives Corp., and its subsidiary, RealVol LLC, the creator of novel realized volatility indices and derivative instruments, has just begun publishing an extensive database of daily historical and forecast volatility indices on 40 major assets.

Demand Derivatives has developed RealVol Indices based on realized volatility as defined by the RealVol Formulas. Realized volatility measures movement of an underlying asset regardless of direction and is functionally different than implied volatility metrics. RealVol Indices focus on 40 key global assets and segregate risk into 40 buckets (1,600 in total), encompassing six time frames, five formulas, and two forecasting models on each asset.

Five index types take a historical view: realized volatility, volatility of volatility, variance, intraday volatility, and correlation. Two index types use cutting-edge models that go beyond current methods to more accurately predict future risk levels (i.e., future realized volatility). The six time frames correspond to the historical and forecast time horizons desired by most traders — ranging from one day (very short term) to one year (very long term).

Robert Krause, CEO, commented, “This is the first dataset focusing on and standardizing the actual risks of the world’s largest markets.” He added, “Because of the unique properties of volatility, such as autocorrelation and mean reversion, many traders find it easier to predict volatility than price.”

Gold indices are available to all Bloomberg Terminal subscribers by typing RVOL <GO>. The remaining 39 underlying assets are available via Bloomberg Terminals through RealVol LLC for one annual subscription — currently half price through 31 December 2019.

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**About Demand Derivatives**

Demand Derivatives Corp. is the holding company for the forthcoming innovative, vertically integrated futures exchange RealDemand Board of Trade (“RealBOT™”) and its dedicated clearing house RealDemand Clearing (“RealClear™”) (scheduled to launch in 2020 upon CFTC and SEC approval). The company’s four unique instrument designs and pioneering blockchain technology will pose a significant competitive challenge to existing exchanges and clearing houses.

For more information, visit [demandderivatives.com](http://demandderivatives.com)  
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