



DEUTSCHE BÖRSE
GROUP

Market Data + Services

Option Trades and Imbalances

All trades on options and dividend futures along with valuation information powered by Canari.dev

- Canari.dev is a web-based platform aiming to bring the power of Machine Learning to option traders
- Canari uses Artificial Intelligence to track patterns in screen trades, cross underlying volatility spreads and term structure shapes among other use cases
- The product provides all trades on options and dividend futures including multileg strategies along with valuation information to find the aggressor
- The data is derived from Deutsche Börse's A7 Analytics platform

Use cases

- Portfolio valuation
- Trend detection
- Signal construction based on trade activity

Data details

- All trades with precise timestamp on all active options on Eurex
- Includes underlying price at the time of trade, aggressor side and price compared to fair value
- Provides a reference spot price and precise fair value of the option
- The valuation assessment is based on the implied volatility calibration described in the "Option Prices and Greeks" data set
- Multi Leg strategies are decomposed leg by leg

Access and data universe

- The product is available as end of day recap files available after market close
- Data universe includes all Eurex options and dividend futures

- Single files are available for download after market close
- The data product is available at Deutsche Börse Marketplace at marketplace.deutsche-boerse.com
- Sample files are available on request
- For more information please contact us at analytics@deutsche-boerse.com

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