



DEUTSCHE BÖRSE
GROUP

Market Data + Services

Option Prices and Greeks

Complete view of options' implied volatility 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 a complete view of options' implied volatility to understand price dynamics
- The data is derived from Deutsche Börse's A7 Analytics platform

Use cases

- Book valuation
- Structured products pricing
- Machine learning input to generate predictive signals

Data details

- Intraday (5 minutes sampled) historical bid ask and calibrated Fair Value for all active options on Eurex
- A Black-Scholes vs Stochastic vol model adjustment is implied on American calls to allow for a single vol on calls and puts
- Underlyings include indices like Euro Stoxx 50, DAX, SMI, sector indices, and European stocks from Eurozone countries, Switzerland, UK or Scandinavia
- Delta, gamma, vega greeks and forward are provided along with implied volatility
- Calibration is performed per expiry using previous calibration (5 minutes prior) and present bid-ask snapshot
- Model is based on cubic spline with degrees of freedom adapted to options liquidity
- Box rate is used to adjust discount rate on long term options

Product Packages and data universe

- The product is available in two packages: File-based historical data starting April 2019 and live (delayed) data via API
- Coverage of around 240 underlyings including indices and single stocks

Access

- The historical data is available as zipped files (one file per day for all underlyings) at the Deutsche Börse Marketplace subscription service at marketplace.deutsche-boerse.com
- Live (delayed) data are available via API
- Sample files are available on request
- For more information please contact us at analytics@deutsche-boerse.com

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