



DEUTSCHE BÖRSE
GROUP

Market Data + Services

Option Forecasting Indicators

AI generated forecast indicators 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 AI generated forecast indicators on implied and realised volatility
- Dispersion indicators (DSP, DSPSMI) give prediction regarding relative value of volatility (index vs components)
- The data is derived from Deutsche Börse's A7 Analytics platform

Use cases

- Options portfolio assessment (finding hazardous vega of forward exposure)
- Building systematic options strategies
- Timing and optimising and dispersion trades
- Optimising of vega hedging

Techniques used include:

- Data sanitation: correcting for earnings release or other stock-specific spot moving event in order to stationarize time series
- Neural network or advanced regressions to match features with target parameter
- Anomaly detection to cast out irrelevant findings

Data details

- Depending on indicator, sampling can range from 5 minutes to End Of Day
- Underlyings in Europe indices include DAX, SMI, sector indices, and European stocks from Eurozone countries, Switzerland, UK or Scandinavia
- Underlyings in the US include single stocks and sector ETFs
- Coverage includes 60 European underlyings: for
 - MDE, MDI, TDI indicators
 - 240 European and underlyings for CSA indicator
 - More than 1000 US underlyings for CSA indicator
 - SX5E, DAX, SMI, SX7E
 - 10 US indices for DSP and DSPSMI

Access

- The historical data is available as zipped files (one file per day for all underlyings) at the Deutsche Börse Data Shop subscription service at historical-datashop.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

analytics@deutsche-boerse.com
historical-datashop.deutsche-boerse.com
mds.deutsche-boerse.com

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