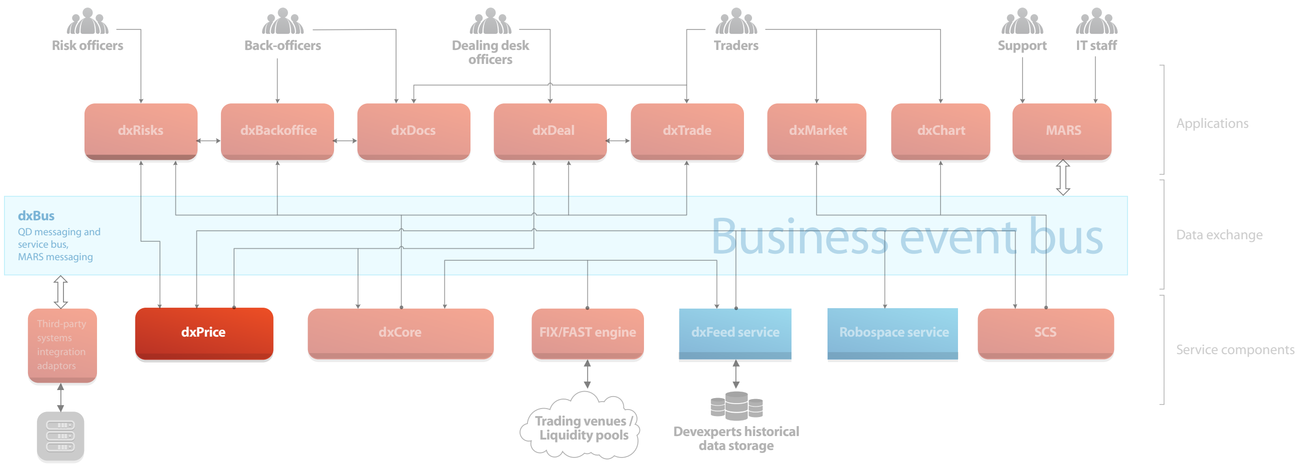
DEVEXPERTS

Financial software development
for brokerage and exchanges

dxPrice

A powerful solution for accurate decision making, on-the-spot order verification, instant identification of risks, and analysis of users’ positions and risk factors across multiple accounts and portfolios in real-time.



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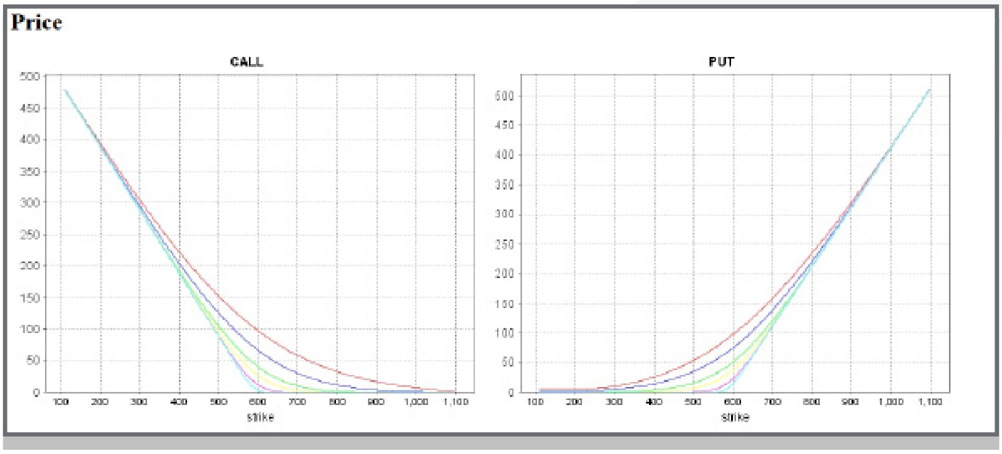

Option markets are often lacking liquidity in certain strikes and the task of determining market price or a fair settlement price is not always trivial. dxPricing is a technology that derives the best possible option prices from whatever market data is available.

The technology can be used in a variety of applications such as augmentation of live market data feeds, end of day processing, or market making.

The prices are derived from the entire set of bids, offers, and trades available for an option series. As a result they are smooth across the series, arbitrage free, reflect the market, and fill in the gaps. It is an important benefit that the algorithm is model neutral and therefore works well on all kinds of asset classes.

Key features:

- Smooth price and volatility curves;
- Prices are arbitrage free across the option class;
- Best fits the market prices available;
- Works well on low liquidity and high liquidity markets as well as in crash scenarios;
- Fast enough to be used in real time.

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