



Real-time portfolio risk management for professional equity options trading and market-making

Actant ...reassurance

Actant has led the market in automated quote management since we built the world's first electronic auto-quote engine back in 1993.

Over the years we have consistently innovated to improve both performance and customisation, simply to keep our trader customers ahead of the game. We have front-line trading experience of our own and make a big virtue of having ex-traders on the team. We've been there and done it and know what you need to succeed.

Now, with the introduction of Actant Risk, we can offer a truly high performance risk management system that will not only do the job extremely well, but also help you sleep at night.

Flexible, multi-dimensional, responsive

Actant Risk is a customisable, flexible risk solution that works with our Actant Quote market-making solution and our new Actant ExStream programmable execution software. It aggregates and views risk multi-dimensionally, in real time.

Flexible

The ability to analyse and manage risk at any level, from firm-level down to individual contract level, is critical for any professional equity options trader. Unlike many risk management systems this flexibility lies at the heart of Actant Risk.

In common with our core products Actant Quote and Action ExStream, Actant Risk screens are fully customisable to match your trading style and strategies. Customisable risk scenarios enable multi-dimension what-if analysis on PL and greeks.

Multi-dimensional

Most options trading systems do an adequate job of presenting options chains and trade execution, and showing risk for a traders' position at the security level ...but they fall short in aggregation of risk and ability to slice & dice the risk across trader, portfolio, strategy and sector.

Responsive

All reporting is in real time. Very thin client technology delivers extremely quick launch performance and fast user interaction.

Actant Risk can be licensed as an independent system, fully customised and integrated into most established trading systems, including proprietary systems.

Risk management

Risk matrix

Flexible risk management

- Full drill down from firm level to individual contract
- Over 30 different greeks and PL measures to select from, including PL attribution, all in fully customisable screens
- Customisable risk scenarios for multi-dimension what-if analysis on PL and greeks
- User definable on-screen reports, combining position, risk and market data, allow for custom column definitions, filtering and ranking
- Ability to archive and view historical risk snapshots, as well as view detailed history for a specific position
- Historic PL and greeks data can be analysed using customisable front-end reporting tools, as well as exported to Excel or imported into customer applications
- Standard reports such as pin risk and early exercise

High performance technology

- Very thin client ...main processes server-side ...enables quick launch and fast user interaction
- Interfaces receive new trades in real time and update all risk.
- All reports and screens are downloadable to Excel ...or accessible via any data access technology such as ADO.NET, OLE DB, ODBC and RDBMS
- Extensible custom reporting framework allows integration of proprietary data from multiple data sources and correlates it with risk and volatility analytics

Actant Risk is currently only available in the US.

Please email sales@actant.com for news of availability in Europe and other markets.

For more information or a demonstration contact:

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