SPAN Risk Manager

SPAN Risk Manager integrates risk management features with core margin calculation abilities to deliver a flexible and intuitive system for full portfolio risk management. Its powerful features and intuitive design allow for true portfolio analytics through multi-variant stress testing and option exposures:

- Enables users to gauge the effects, on a total portfolio or a single option, of changes in price, implied volatility, time to expiration, dividend yields, and interest rates
- Calculates hypothetical P&Ls, option prices, and option greeks
- Calculates option implied volatilities, allows determination of appropriate volatilities for call/put pairs, and determines volatilities applicable to entire series of options
- Allows for stress testing across portfolios of multiple products
- Allows users to define, compare, save and reload "what-if" scenarios for stress testing
- Enables shifting of volatility skews
- Supports a variety of pricing models applicable to different types of options, including Black-Scholes, Merton, Adesi-Whaley, Cox-Ross-Rubinstein, and Bachelier

- SPAN Risk Manager Functions
- SPAN Risk Manager - Option Pricing Models
- Main Exposure
- Multicommodity Analysis