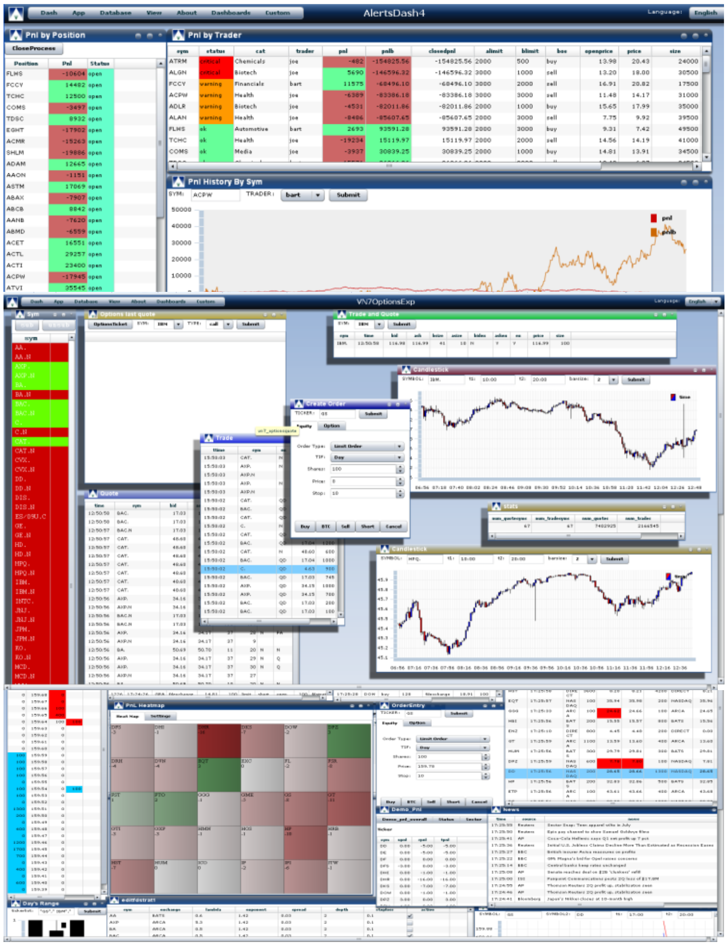
DELTA RISK

First Derivatives plc

Delta Real Time Risk



Key Features

- Real time Risk and P/L
- Cross instrument coverage
- Custom analytics and reporting via powerful OLAP integration incorporating user defined calculations. Drill down to detail.
- Manual trade pricing and booking
- Extensibility to add structured products
- Feeds from major back office systems
- Integration with Delta feed handlers for Market data.
- Advanced Position reporting- Spectrum Analysis, Derivatives
- Monte Carlo Simulations
- Historical Simulations
- Credit Risk Simulations
- Integrated Limits reporting
- Scenario Analysis and Stress Testing simultaneously by Interest Rates, Volatilities, FX Rates, Margins.
- Horizon and benchmark reporting
- Open interfaces to external analytics in, for example C++ ,R and Matlab
- Rich web browser based front end for ease of deployment
- Load balancing for processing very large data volumes and multiple users
- User defined Charting
- Excel Interface and easy to configure rich GUIs to visualize data and results
- Extensive Extract/Transform and Load and workflow features

First Derivatives provides a POC for qualifying prospects. Our approach goes beyond the conference room staged demonstration with the following aspects covered:

- Market Connectivity/Feedhandlers
- Data Loading
- FIX Connectivity
- Application Integration
- Limit setup and refinement
- Integration of external code Incorporate external DLLs and libraries
- Backtesting
- Real-time P/L and Risk Management
- Full suite of reporting tools
- Implementation of compliance algorithms

For further information on this and the Delta range of products please contact: deltaproducts@firstderivatives.com

Differentiate with DELTA