

ABSTRACT**OPTION MARKET-MAKING AND RISK MANAGEMENT SYSTEM**

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The present invention is a system for quoting option prices in market making options, comprising one or more options and futures orderbooks (11) on a processor having one or more ask orders and bid orders of a selected option contract in a financial product exchange, an updating module (12) for receiving and refreshing the options and futures orderbook (11), a quoting module (13) for quoting option prices for the
10 ask orders and the bid orders based on market prices when the orderbook (11) is refreshed, and an ordering module (14) for submitting or withdrawing an order on the exchange when the ask order or the bid order is filled. The selected option contract is selected based one or more strike prices and options expiries as
15 determined by a user, and the quoting module (13) is configured to withdraw unfilled orders.

Fig. 1