RISKVAL FINANCIAL SOLUTIONS™

Credit-RT

An Innovative Real-Time Credit Market Data and Risk Platform

The lack of an efficient way to obtain intraday credit market data has been a challenging issue to all credit traders. It seems the only reliable source for credit intraday market data is primarily based on dealers' Bloomberg mails. **Markit's** Quote service is able to assimilate Bloomberg mails and generate intraday electronic credit data.

RiskVal's Credit-RT system uniquely **integrates Markit's Quote and Desktop services** with RiskVal's advanced credit analytic engine and pricing farm to provide ***real-time analytics such as index NAV, spread dV01, expected loss, and forward curve analysis.***

Most importantly, Credit-RT is fully **integrated with RED corporate actions**, such that the index constituent is fully up-to-date, and the correct single names are matched to any given on-the-run or off-the-run index.

Credit-RT provides not only live **intraday graphs**, but also **historical graphs**, so that traders can have all the information needed to make trading decisions.

To make the historical analysis even more powerful, Credit-RT provides an interface to enable traders to construct historical analysis on market data as well as analytic data.

As an optional service, Credit-RT also comes **integrated with Market News International (MNI)'s Credit Bullet**, the news service focused on the global credit market.

All the features above are available through **a SaaS framework**, for virtually zero maintenance for our clients.

RiskVal takes care of all the integration and maintenance from our state-of-the-art data centers. Designed based on the multi-tiered SaaS (Software as a Service) architecture.

RiskVal hosts servers (Web Servers, Database, and Compute Farm) in secure, high performance data centers.

RiskVal's Credit-RT Key Features

- Live Index Market Data
- Live Index Constituent Market Data
- Live CDS mover monitor
- Intraday and Historical Graph
- Historical Analysis Tool
- Forward Curve Analysis Tool
- Credit Bullet News

"A huge value add"
- head trader, top investment bank, NYC

"I personally don't see how anyone serious about fixed income would not want RiskVal..."

- first tier universal bank, NYC

" ...quite a comprehensive system"

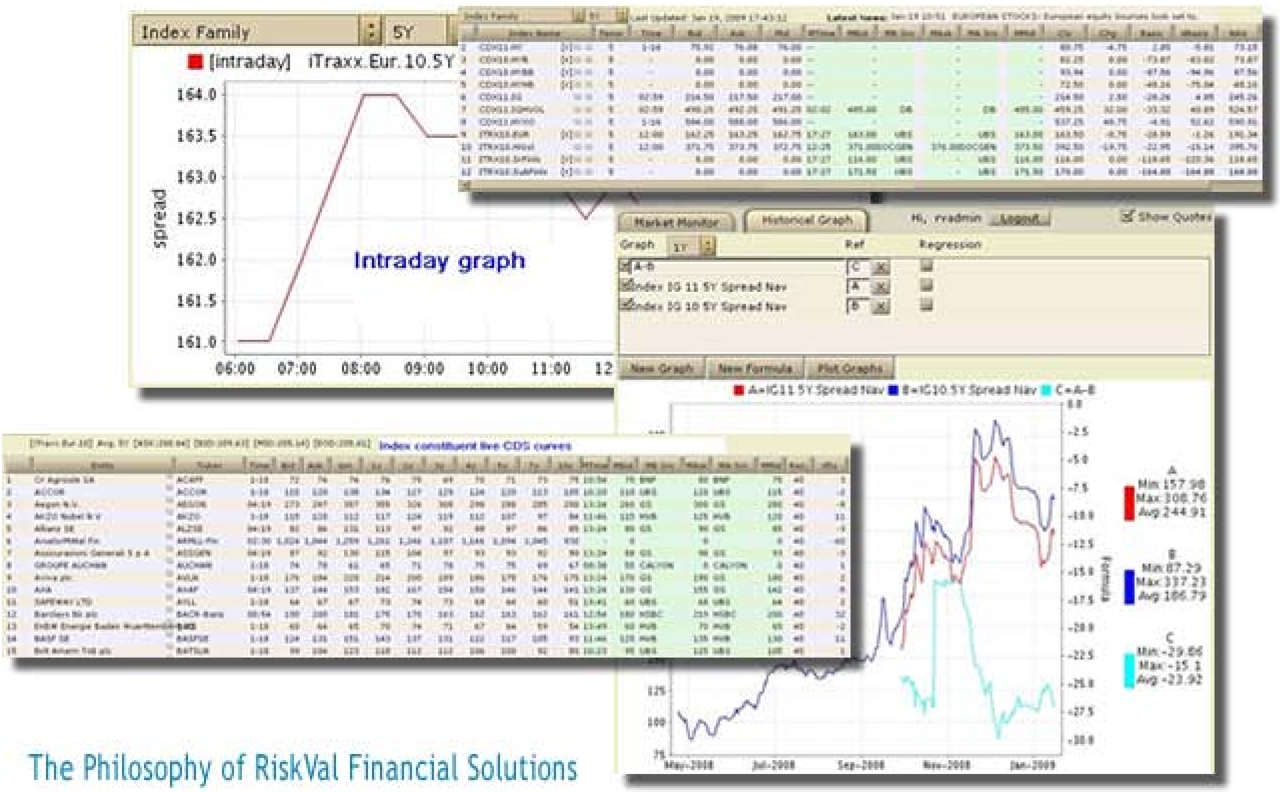
- Asset Manager, top hedge fund, London

Traders can easily access Credit-RT from anywhere in the world through the Internet Explorer (IE) or Firefox web browsers. Never worry about the traditional IT and trading desk headaches of upgrade, support, and maintenance issues.

RiskVal clients are at the very pinnacle of the fixed income and credit trading world, and drive further RiskVal development daily.

RiskVal - the Choice of Success

RiskVal Credit-RT - Innovation in Real-Time Credit Market Data and Risk



The Philosophy of RiskVal Financial Solutions

To design an integrated financial system to meet the demand for accurate valuation and efficient risk management. As such, the RiskVal system is engineered to provide:

- A comprehensive coverage of fixed-income, foreign exchange, and derivative securities
- A complete risk management interface for easy integration of valuation and portfolio management system
- The construction of an arbitrage-free yield curve based on advanced interest rate models and volatility curves
- The capability to perform scenario analysis under various assumptions and market conditions in order to provide the best estimate of portfolio values and real-time P&L
- Functionalities to report conventional risk measures such as DV01, Duration, and Convexity, as well as advanced risk measures including Forward Rate Risk, Key Rate Duration, and Bucket Risk. Risk management and hedging are hence integrated
- A platform that utilizes real-time market data to provide traders and managers a true picture of changing market conditions at all times
- Enhanced P&L analysis, so that users know the sources of each day's P&Ls

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www.riskval.com