

RVFI Broker Dealer

Fixed Income Broker Dealers are now leveraging RiskVal's proven solutions. Continuing on the base of top echelon prop and arb desk analytics, the RiskVal Fixed Income (RVFI) trading system has been equipped with all the latest features for success in today's fast moving markets for FI Sales and Trading.

RVFI's G20+ world class trading and risk management tools are now powered by realtime executable prices. Sophisticated risk reporting is driven from live portfolio integration. Optional price matrix publishing and full autoquoting capabilities enable a complete market facing e-commerce presence.

RiskVal stays at the cutting edge of the FI marketplace, leading the race in the most current hot fixed income topics such as Swaps, Strips & TIPS. RVFI now provides full callable bond pricing capabilities, including Bermudeans, Europeans and step-ups.

For first tier FI Sales, RVFI offers an incredibly broad, rich and deep view into the complete spectrum of trade ideas. RiskVal successfully integrates financial analytics and executable real-time market data to construct and monitor advanced trading strategies.

RVFI is an easy to use and install SaaS solution that can be up and running in ten minutes. Sales and Trading desks easily access RVFI from anywhere in the world through standard web browsers. Never worry about the traditional IT headaches of upgrade, support, and maintenance issues including security masters.

Full STP functionality is available to work with in-house systems or external clearing and settlement.

RiskVal Fixed Income (RVFI) for the Sell Side

- real time feeds accepted include:
BTEC, eSpeed, CME, TradeWeb, SWPX
- live portfolio integration with TOMs
- STP ready with Calypso, Markitwire, etc
- Price Matrix publishing, autoquoting capable
- state of the art live risk and hedging

"Best tool I've used of all my 10 plus years in the market..."

- head FI trader, top investment bank, NYC

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

- trader, rate desk, first tier bank, NYC

"The TBA Roll Analysis is grrrrrrrrrrRRREAT !!!"

- trader, mortgage desk, 1st tier, NYC

RiskVal clients are at the very **pinnacle of the fixed income and credit trading world**, and drive further RiskVal development daily. RVFI consistently outperforms "in-house" efforts costing hundreds of millions of dollars.

RiskVal clients include 9 out of the top 10 swap dealers according to RISK magazine.

RVFI - RiskVal Fixed Income Solution



The Philosophy of RiskVal Financial Solutions, LLC

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 analytics and portfolio management
- The construction of an **arbitrage-free yield curve** based on advanced interest rate models including RiskVal's proprietary 2+ model and live volatility curves
- **The capability to perform scenario analysis** under various assumptions and market conditions in order to provide the best forward view 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 drill down**, so that users know the sources of each day's P&Ls

