

## Fixed Income- RVFI

The RiskVal Fixed Income (RVFI) trading system offers **state of the art real-time pre-trade analysis**, trade and strategy monitoring and risk management for the G20+ global fixed income and Structured Credit markets.

RiskVal successfully integrates financial analytics and executable real-time market data to construct advanced trading strategies. RVFI helps **spot trading ops and monetize trading ideas** at the same time.

RVFI is an easy to use and install SaaS solution that can be up and running in ten minutes.

RVFI introduces portfolio and **risk management tools that offer trade aggregation by strategy** and sub-strategy to provide transparent intraday and EOD monitoring of risks and P/L at any level desired.

**Full STP functionality** is provided with integration to GlobeOp and in-house client systems.

RiskVal has integrated **real time fixed income market data** to leverage **deep analytical capabilities**. RVFI is designed for use in pre deal and risk analysis with **intuitive and comprehensive trade blotters** for the most demanding clients. RiskVal clients include **9 out of the top 10 swap dealers according to RISK magazine**.

RiskVal combines the spirit, focus and rapid development of a dedicated bulge bracket team with the high technology abilities of a nimble independent company.

RVFI consistently outperforms "in-house" efforts costing hundreds of millions of dollars.

### Advantages of RiskVal Fixed Income (RVFI)

- advanced, intuitive graphical interface
- state of the art quant analytics
- cost effective, easy to run SaaS platform
- comprehensive risk management rolling up to strategies and drilling down to individual trades

*"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*

*"...quite a comprehensive system"*

*- Asset Manager, top hedge fund, London*

Traders can easily access RVFI 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

## RVFI - RiskVal Fixed Income Solution



### 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

