RiskVal Delivers Access to the Yield Book\'s Mortgage Analytics for a Complete Portfolio Solution

RiskVal has enhanced its portfolio service for mortgage securities valuation by integrating The Yield Book\'s analytics into its flagship product, RVPortfolio.

Online PR News â€“ 11-May-2016 â€“ RiskVal Financial Solutions, LLC (RiskVal), a leading Software as a Service (SaaS) provider of real-time pre-trade analytics, portfolio, and risk management platforms, is pleased to announce that it has enhanced its portfolio service for mortgage securities valuation by integrating The Yield Books analytics into its flagship product, RVPortfolio.

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RVPortfolio is a popular valuation and risk management platform among asset management firms. It provides smooth STP integration with clients book/record systems, and leverages modern cloud technology for scalable pricing engines to efficiently produce real-time P/L and risk for portfolio managers. Currently, RVPortfolio covers fixed income rates, credit, FX, FX options, commodities, equities, and equity options.

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By adding The Yield Books well known prepayment models and cash flow data for pricing mortgage securities such as MBS, CMOs, IOs, POs, TBAs, and specified pools, RiskVal is fulfilling the need for expanded mortgage coverage in RVPortfolios service.

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Demand for complete multi-currency product valuation and risk management solutions has increased with additional regulatory requirements and growth in the number of global macro funds. RVPortfolio is designed as a cutting-edge solution that easily plugs into clients environments through either an enterprise or a hosted solution, in accordance with clients security policies and budget. While most valuation systems are still focusing on end-of-day valuations, RVPortfolio is at the forefront by providing real-time valuation and risk management, ensuring that clients have the most up-to-date P/L and risk control.

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The financial markets are quickly evolving, posing a crucial challenge for in-house valuation systems to adapt with portfolio and risk management requirements, says Jordan Hu, founder and CEO of RiskVal. Within ever-fluctuating market conditions, The Yield Book equips RVPortfolio with cutting-edge mortgage analytics. RVPortfolios expanded product coverage ensures that portfolio managers are ahead of the curve with precise valuation and complete risk management. We are thrilled to integrate The Yield Books analytics to push RVPortfolio to a higher standard.

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We are pleased to work closely with RiskVal to offer our market-tested mortgage analytics in their RVPortfolio platform, said Richard Burns, Global Head of The Yield Book. The seamless integration of The Yield Books mortgage analytics will allow bond market professionals to make more informed portfolio management and trading decisions.

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About RiskVal Financial Solutions, LLC (RiskVal)

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RiskVal is a global provider of real-time pre-trade analytics, risk, and portfolio management through Software as a Service (SaaS) and Enterprise service models to both buy-side and sell-side clients. RiskVals product coverage includes G30 liquid rate markets with more than 200 relative value trading strategies and over 10 years of high quality historical data. RiskVals experienced team of quantitative analysts and software engineers combines talents from Wall Street and academia, capturing the latest intellectual property of current issues in fixed income and credit trading, delivering real-time analytics tailored and refined to the exact needs of the trading floor. RiskVal is distinguished by its exemplary customer service, precise financial engineering, and innovative solutions. Its headquarters are located in New York City with an additional office in Taipei, Taiwan. www.riskval.com

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About The Yield Book

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The Yield Book, a wholly owned subsidiary of Citigroup, is a leading provider of fixed-income analytical and data products and solutions that combine market-tested models with power, versatility, and speed. We cover an extensive range of products, including governments, agencies, corporates, high yield, emerging markets, mortgages, ABS, CMBS, CMOs, and derivatives. Our sophisticated models for trading and portfolio applications analyze OAS, effective duration, convexity, and many other value and risk measures. And our products can be delivered in a variety of formats, including via a web-based application, Excel add-in, and API. For over 25 years, we have built a track record of client success with a broad range of the largest financial institutions. www.yieldbook.comTHE YIELD BOOK is a service mark of The Yield Book Inc. and is registered in the U.S. and other countries.

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Media Information

Yang
yang.li@riskval.com
http://RiskVal.com
United States