



NEWSLETTER Q3 2017

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IN THE KNOW: RIVAL NEWS

Rival Systems Introduces Mobile App for Rival Risk

June 6, 2017

Rival Systems (Rival), an award-winning provider of trading and risk management software, today announced the introduction of a secure mobile app for the firm's Rival Risk platform. The app, available for iOS and Android-based phones, is designed to optimize the functionality of the risk management platform for users who need access to their data from anywhere at any time. [Read More](#)

SIDE NOTES:



Low Latency FPGA Revolution: The Race to Zero

FPGA (Field Programmable Gate Array) technology has impacted and enabled the current era of low latency trading solutions. To gain a deeper understanding of FPGA technology, as well as what it means for the future of low latency trading we held a Q&A session with Rival Systems CEO, Rob D'Arco, and Algo-Logic Systems CEO, John Lockwood.

[Continue Reading](#)

Rival Systems Integrates with QuantHouse's Ultra-Low Latency Market Data Feed

Further Expanding its Equities Offering and Global Reach

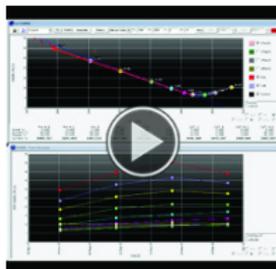
May 9, 2017

Rival Systems (Rival), an award-winning provider of trading and risk management software, today announced that it has integrated into its trading platform QuantHouse's end-to-end ultra-low latency market data feed. The integration of QuantFEED into the Rival Trader and Rival API platforms further strengthens Rival's multi-asset class offering with one of the fastest, most comprehensive global market data offerings available. [Read More](#)

Rival Systems Integrates with Lime Brokerage's Low Latency Execution Gateways to Provide Clients with Broad Equity Market Access

May 3, 2017

Rival Systems (Rival), an award-winning provider of trading and risk management software, and Lime Brokerage (Lime), a Wedbush Company, today announced an integrated solution combining Rival's front-end trading and algorithmic strategy development software with Lime's low latency execution services. The new offering, available immediately, enables Rival's clients to access all U.S. equity markets and a wide range of dark pools via Lime's exchange gateways and extensive equity memberships. The integrated solution further enhances Rival's capability to provide clients with a comprehensive platform for trading futures, equities and options. [Read More](#)



Rival Trader: Volatility Surface and Fitting Algorithms

With Rival Trader you can view real-time implied volatility and drag and drop, click to fit, or automatically fit your vol surface to implied volatilities in the market. Use Rival's vol surface and fitting algorithms to better manage your volatility today. [Watch Video](#)

PRODUCT ENHANCEMENTS

Feature Updates & Enhancements

We are continually working with our community of users to quickly implement the features needed to stay competitive in today's markets.





Preparing for Macroeconomic Events: 5 Key Lessons Risk Managers Need to Remember

On Thursday June 23, 2016, I woke up two hours ahead of my usual 5am alarm with a knot in my stomach. Normally I would have gone for a morning workout but not today, I took 15 minutes to meditate and attempt to alleviate the queasy feeling my gut before getting ready, grabbing a cup of coffee and driving to the office. I hardly sipped my coffee on the way in, my heart rate was already elevated and my mind was racing. Every possible scenario of what could happen today ran through my mind over and over. [Continue Reading](#)



Panelist and Sponsor at Trading Chicago Event

Rival was a proud sponsor of the inaugural Trading Chicago event held on June 28. The day consisted of a set of panels, TED talks, a debate and networking. Our CEO, Robert D'Arco was a panelist on 'Customizable Technology: Build and Buy' and discussed the trend of building some of your own trading technology while working with third party vendor technology. Panelists shared advantages of this approach to trading, how to use APIs, cost comparisons and other factors to consider when making your technology decisions.

The following are some key features we added in Q2 2017:

- Integration with Algo-Logic to combine FPGA hardware for accelerated trading solution
- Added user defined variables and additional functions to the edge formula library
- Low latency binary protocol to control Auto-Quoter and Electronic Eye from an external process
- Advanced formulas for scaling size and joining markets based on option and underlying market conditions
- Integrated the CME Market By Order feed with the Rival API for an enhanced look into market depth
- Ability to quickly save and apply preset edge multipliers and Electronic Eye hit strategies across all options
- Added new execution strategies and advanced order types to the Rival Spreader
- Launched Rival Risk Mobile App for Android and Apple iOS

Below are features scheduled for Q3 completion:

- Adding Brokertec and HKEX connectivity for market data and execution
- Support for cash treasuries in Rival Risk, Rival Trader, and Rival API
- Support for canceling quotes by quote set on CME
- Margin-based risk limit controls in Rival Trader and Rival API
- Real-time margin calculations in Rival Risk

Q2 2017 INDUSTRY EVENTS

Join the Rival Team

- [FIA Operations Summer Outing](#), Chicago, July 27
- Rival and Eurex present Volatility of VSTOXX, Chicago, Aug. 16
- [STAC Golf Outing](#), Chicago, Aug. 22
- [CTA Expo](#), Chicago, Sept. 14
- [NIBA Chicago Conference](#), Chicago, Sept. 14
- [FIA Operations Americas Golf Outing](#), Chicago, Sept. 25
- [Profit and Loss Forex Network Chicago](#), Chicago, Sept. 27-28

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