January 2020

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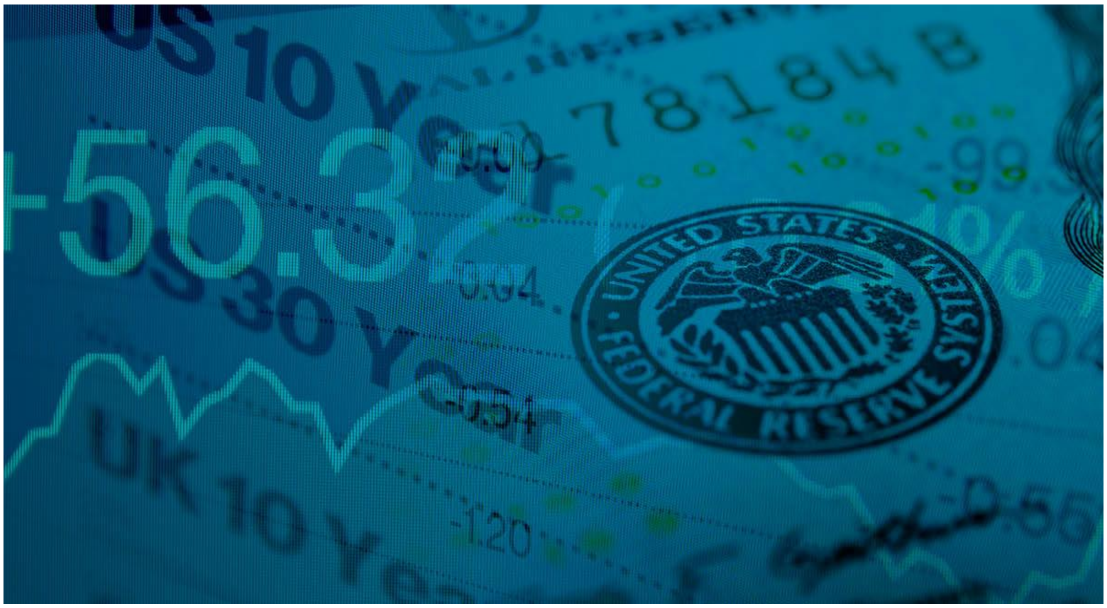


Beta Testing Cash Treasuries

Support for US Treasury Bonds and Securities within Rival Risk is currently in beta testing. Clients can view real-time Delta, Dollar Value of Basis Point (DV01), Macaulay Duration, Value Duration and Convexity risk metrics. Clients can also configure custom risk scenarios and calculate Value-at-Risk using Monte Carlo simulations based on historical yield curve data.

The Rival Ecosystem

Since our inception five years ago, we have been working with some of the best traders and risk managers in the industry to build enterprise solutions across a wide range of products and strategies. At Rival, we offer market data, multi-asset trading capabilities, enterprise risk management, and a smart API for strategy development. Each of our solutions can be leveraged on their own, integrated together, or integrated with other third-party vendors.

With an ecosystem that is constantly evolving, we created an easy-to-read diagram to showcase the functionality and connectivity of the comprehensive solutions available within our ecosystem.

Learn more about the Rival Ecosystem in our latest blog post.

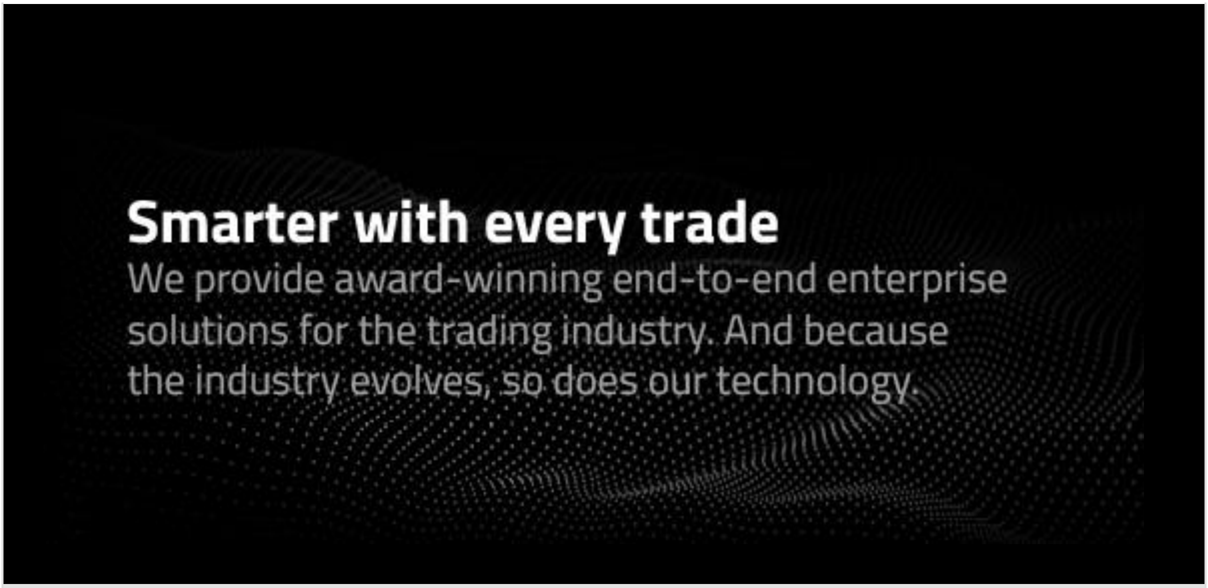
What's new in our ecosystem:

- Cash-treasury real-time PNL and risk metrics in Rival Risk
- Ability to create user defined tabs and filters within Rival Risk
- Performance improvements to further reduce the time it takes to run VaR across thousands of clearing accounts within Rival Risk
- Support for LME within Rival Risk (to be released by end of Q1)
- Real-time margin for CFE and OCC cross margin accounts within Rival Risk (to be released by end of Q1)
- Support for CME iLink 3 in Rival Trader (to be released in Q2)

Upcoming Industry Events

We're attending the following events in Q1. Make sure you contact us to setup a meeting.

- March 10th-12th: FIA Boca 2020



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