



End-to-end support for OTC Derivatives Providers

Regulatory reporting, operational readiness and quantitative risk delivered by specialists in market risk, FRTB and derivatives for banks and capital markets.

OTC Derivatives Providers (ODPs)

"Getting reporting right is not about ticking boxes, it is about building an operating model that holds up under scrutiny."

ODP RELATED SERVICES

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| 01 | Gap Analysis — "As-Is" and "Target" for Trade Repository Reporting |
| 02 | Target Operating Models (TOM) and Implementation |
| 03 | Compliance Function Support |
| 04 | Data Analytics and Integration to Trade Repositories |
| 05 | Training |
| 06 | Risk Management |
| 07 | Operations and Managed Service Support |
| 08 | Collateral and Margining |

GENERAL SERVICES

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|----|----------------------------------|
| 09 | Model Development and Validation |
| 10 | Market Risk |
| 11 | Credit Risk |
| 12 | Valuations |
| 13 | Advisory and Execution |
| 14 | Liquidity Risk |



Regulatory Reporting and ODP Readiness

Getting you compliant with Trade Repository reporting obligations from **gap analysis to go-live**.

01 Gap Analysis — “As-Is” and “Target” for Trade Repository Reporting

Identifies non-compliance across policy, processes and controls, plus the data quality, governance and source-system work needed to close the gaps.

02 Target Operating Models (TOM) and Implementation

A blueprint and TOM setting out how an ODP meets its regulatory requirements, with support through implementation and embedding.

03 Compliance Function Support

Compliance support grounded in hands-on experience of regulators' on-site visits and adherence to Conduct Standards 1–3, Joint Standards and EMIR Refit.

Data Analytics and Integration

Sourcing, automating and connecting the data behind Trade Repository reporting.

04 Data Analytics and Integration to Trade Repositories

Data Analytics

Sourcing and generating the fields required for Conduct Standard 3 and producing the report for Trade Repository reporting.

Historical Data

Review, analysis and enhancement of historical data to meet backloading data requirements.

Trade Reporting Automation

In-house data warehouse solutions that report automatically to the Trade Repository, plus deep vendor analysis to support selection.

System Integration

Reporting tools that connect the Front Office, Middle Office and Back Office (Ops) systems.

Onboarding Support

Pre-launch testing with Strate, managed post-go-live testing, and integration with reporting platforms such as the Umoja portal and Trade Repository.

Operations, Training and Delivery

Embedding capability and running the operation **so you can focus on your core business.**

05 Training

Tailored programmes that embed regulatory and OTC skills in your teams, with TOM handover sessions for the business units that use them.

06 Risk Management

Policy and process controls that mitigate the risk of not meeting regulatory requirements, stress testing of high volumes or regulatory change. Quality assurance, E2E & SIT for implementation and pre-audit readiness with Internal Audit.

07 Operations and Managed Service Support

Outsourced managed services that oversee day-to-day operations to improve efficiency and reduce complexity, led by experienced ODP project managers.

08 Collateral and Margining

Structuring and managing collateral and margining operations, including collateral reporting integration with EMIR and CS3, with deep expertise in ISDA SIMM and Joint Standard 2 requirements.

Quantitative Risk and Modelling

Deep quantitative expertise across market, credit, collateral and balance-sheet risk.

09 Model Development and Validation

Robust, regulation-aligned models across Market, Credit and Operational Risk and Balance Sheet Management, developed and independently validated.

10 Market Risk

Riskworx helps financial institutions identify, assess, manage and mitigate risks associated with changes in market conditions interest rates, foreign exchange rates, equity prices, commodity prices and credit spreads so they can manage potential losses from adverse market movements and comply with regulatory requirements. Our services include:

- Risk identification and assessment
- Risk measurement and modelling
- Regulatory compliance
- Risk mitigation and management
- Analytics and technology implementation
- Training and advisory
- Audit and validation

Credit, Liquidity, Valuations and Advisory

Minimising loss, valuing accurately and **advising on what comes next**.

11 Credit Risk

Assessment, modelling and mitigation of counterparty default risk (PD, LGD, EAD), credit scoring and rating systems, and Basel III and IFRS 9 reporting.

- Credit risk assessment and analysis
- Credit risk modelling and measurement (PD, LGD, EAD)
- Development and validation of loan pricing tools and models
- Design and implementation of credit scoring and rating systems
- Portfolio and concentration risk management
- Regulatory compliance and reporting (Basel III and IFRS 9)
- Credit risk mitigation strategies
- Technology and data solutions
- Audit and validation
- Strategic advisory and training

12 Valuations

Advanced quantitative valuation of financial products and portfolios, supporting risk management, strategic decision-making and regulatory reporting.

13 Advisory and Execution

Strategic advisory using a data-driven, quantitative approach across risk management, balance sheet optimisation and regulatory compliance.

14 Liquidity Risk

We support banks to accurately measure and manage the liquidity risks that sit at the heart of their business, as well as to optimise scarce resources, such as capital, that increasingly put pressure on the organisation's bottom line.

Why Riskworx?

Specialist depth you can rely on.

01 Regulatory fluency

Hands-on experience across Conduct Standards 1–3, Joint Standards and EMIR Refit including supporting regulators' on-site visits.

02 Quantitative rigour

Robust model development and validation across Market, Credit, Operational and Balance Sheet risk, aligned to Basel III and IFRS 9.

03 End-to-end delivery

From gap analysis and TOM design through system integration, onboarding and fully managed operations.

04 Recognised expertise

Specialists in South African Regulation, OTC Derivatives, Collateral and margining requirements, among others.

Expert Advisory and Leading DRR/CDM in South Africa

Market leaders in Derivatives Regulatory Reporting, **working directly with Strate on DRR.**

Proposed Demonstration

A practical implementation of the DRR Java package as a single dependency, illustrating how firms can accelerate adoption without building CDM directly.

End-to-end Flow

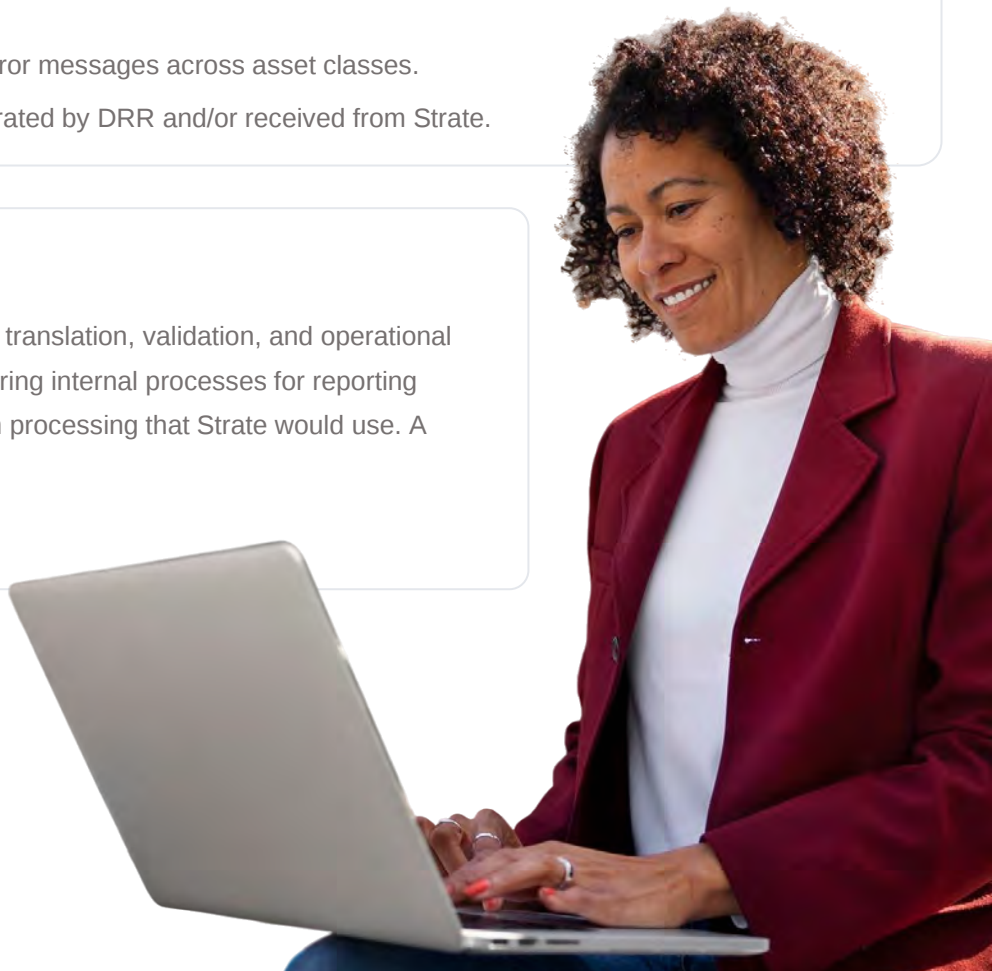
Mock Internal Trade Store → FpML → DRR → ISO 20022 XML → Validation → Frontend / Strate

Key Capabilities Demonstrated

- Ingestion directly from FpML using DRR examples.
- Automatic translation to ISO 20022 XML.
- Configurable validation (enabled / disabled).
- Real-time event streaming to a monitoring frontend (e.g. Strate UI).
- Display of trade and report messages.
- Aggregation of Auth.031 validation / error messages across asset classes.
- Support for validation responses generated by DRR and/or received from Strate.

Key Message

A lightweight, implementation centered on translation, validation, and operational oversight of internal data. Useful for preparing internal processes for reporting readiness and reusing the same validation processing that Strate would use. A practical path for DRR adoption



Ready to meet your reporting obligations with confidence?

Whether you need a targeted gap analysis or a fully managed ODP solution, our specialists can help you get compliant and stay there.

Get in touch

We would love to hear from you.

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