Financial Engineering
for a better world.

We unlock **economic potential** by helping clients make **risk-savvy financial decisions**

25+
Years specialising in financial engineering

55+
Specialist engineers, quants & consultants

Boutique
Traded Risk · Credit Risk · Liquidity Risk · Balance Sheet Management

Clients
All Tier-1 South African banks among our clients

COMPANY OVERVIEW

Who We Are?

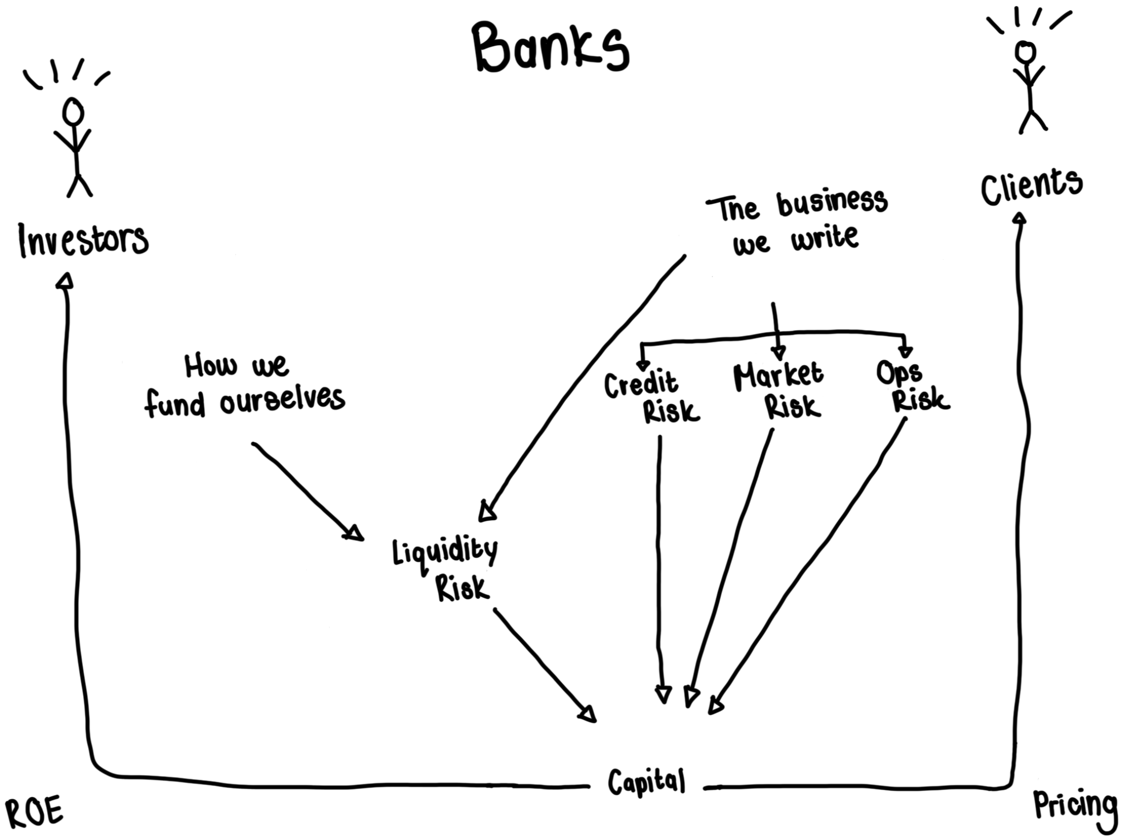
"We take a business first approach to risk management, it takes more than an idea, it takes people."

We take a **business first approach** to risk management.

Riskworx is a South African company that specialises in financial risk management and treasury solutions, trusted by leading banks, asset managers, insurers, and corporates worldwide. With more than 25 years of experience, we deliver a rare blend of expertise, innovation, and measurable impact.

We take a business-first approach, starting with a deep understanding of the risks and value drivers at the core of our clients' businesses. Independent of any vendor, and with hands-on experience across all major global risk platforms, we design solutions that fit each client's need without bias.

Our approach is collaborative and tailored, aligning closely with your risk strategy, technology landscape, and implementation goals. From advisory and model development to validation, integration, and ongoing support, we provide a complete suite of services on both project and retained bases.



Capital Optimisation
Regulatory Compliance

Domain

- Market Risk
- Credit Risk
- Liquidity Risk

Services

- Advisory & Execution
- Model Development & Validation
- Valuations
- Training
- Managed Services

Capabilities

- Financial Engineering
- Applied Research
- Data & Analytics
- Machine Learning
- Software Engineering
- Project Management

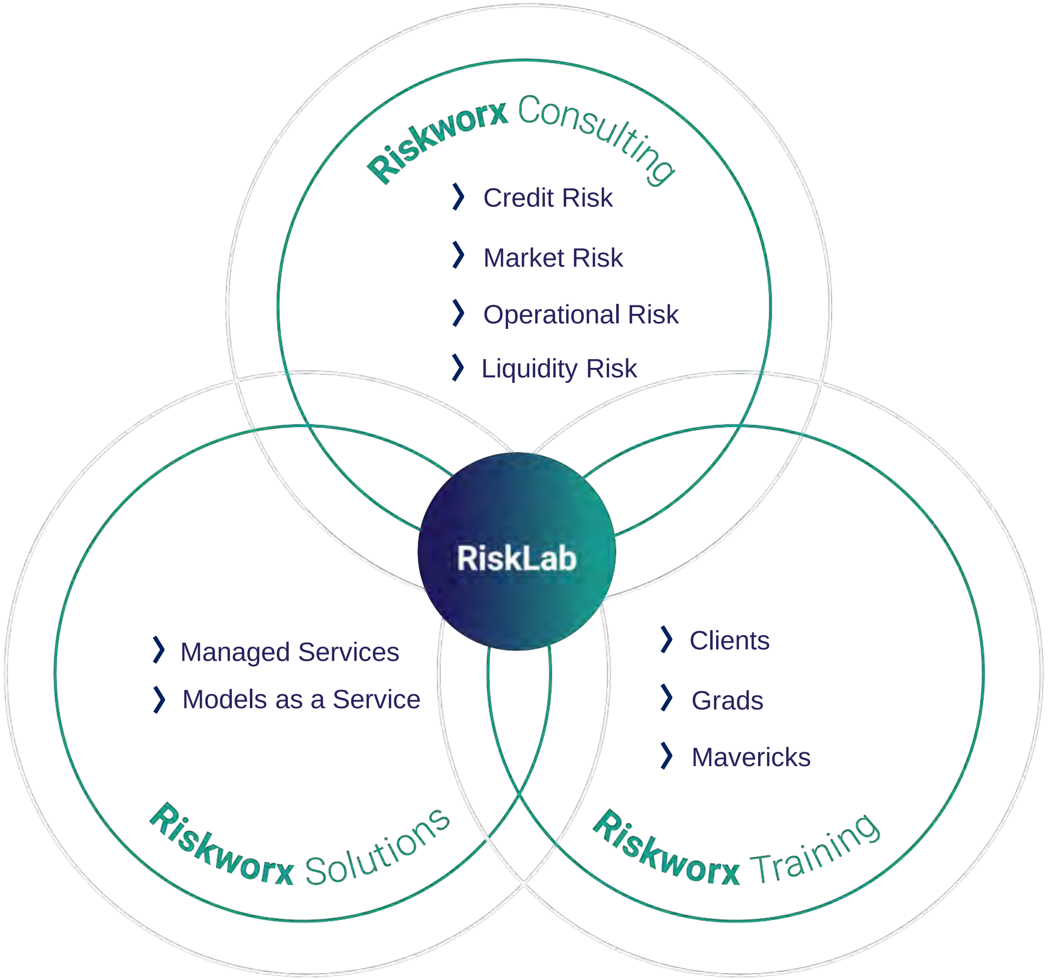
OUR SERVICES

Unveiling hidden risk factors in financial markets.

Our financial and quantitative skills are essential in addressing market, credit, and liquidity risks and strategic pricing and risk management of trading and banking books.

We deliver solutions that address our client's complex needs, helping them navigate evolving regulations and leverage technological advancements to their advantage.

From events to root causes: **a systemic approach to risk**



Credit Risk

We employ rigorous quantitative modeling in the arena of credit risk management. Our models help construct and implement robust credit risk assessment and management strategies, which enhance overall credit risk oversight.

Market Risk

We utilise advanced quantitative techniques to model market risk, handling potential losses due to market volatility. Our methods offer sophisticated measurement, management, and mitigation strategies, providing comprehensive market risk solutions.

Operational Risk

We provide expert assistance in identifying, assessing, and mitigating operational risks. From thorough risk identification to the development and implementation of customized mitigation strategies, we ensure that your business is equipped to navigate uncertainties effectively.

OUR CLIENTS

Rooted in Africa, we **serve clients across the globe.**

absa
access
AFREXIMBANK
CAPITEC BANK
4most ANALYTICS CONSULTING
CapitalLink
CO-OPERATIVE BANK We are you
CUSTOM CAPITAL
dfcu BANK ...with pleasure
FirstRand
IDC
INSELE CAPITAL PARTNERS BROKING SERVICES
GAP Consultants Finance | Risk | Strategy
National Bank of Malawi
Investec
LAND BANK We stand by you
LIBERTY
NEDBANK
NMB
RMB
OLDMUTUAL
Santander
South African Reserve Bank
zanaco

OUR PARTNERSHIPS

Riskworx specialises in **financial risk management and treasury solutions.**

We are independent in that we have developed extensive working relationships and experience in all significant global software financial risk products, but we are not affiliated to any one provider.

LEADERSHIP

It takes more than an idea. **It takes people.**

Ashley Kanter
BSc (Hons)

Principal Financial Engineer — Traded Risk

Ashley is an expert in financial markets with 20 years' experience in banking. His strength lies in his ability to work in complex, dynamic environments and his capacity for building strong team relationships. His background in market risk management enables him to address evolving industry challenges, especially hybrid risks such as CVA, XVA and VaR consistently bringing significant value and capital efficiencies to clients amid increasing banking capital pressures.

Selebelo Selamolela
MSc, MBA

Principal Financial Engineer — Regulatory

Selebelo is a seasoned risk management professional with 15 years of experience in the banking and asset management sectors. Excelling in diverse areas, from regulatory advisory to quantitative modelling, he has served various financial institutions in South Africa and the UK. He skilfully translates business needs into actionable plans, conducts robust analyses, and continually improves business processes and systems.

Dr Gary Van Vuuren
PhD

Principal Financial Engineer — Credit Risk

Gary is an accomplished financial engineer with over 30 years' experience in financial institutions, specialising in Regulatory Models, Model Validation and Quantitative Analytics. His expertise covers Basel regulatory regimes, IFRS 9, VaR and risk assessment, honed at Ernst & Young, Deloitte, Riskworx and McKinsey & Company. He also co-presents training programmes on regulatory capital requirements.

LEADERSHIP

Deeper insights for smarter **risk management.**

Illse Nell
BCom (Hons)

Principal Financial Engineer — Balance Sheet Management

Illse is a strategic leader recognised for sweeping improvements to efficiency, with specific focus on Balance Sheet Management and the financial regulatory landscape. She is author of the Financial Risk Management module for the Business School Netherlands' Risk MBA and a faculty member of the school. A champion for bank ALCO, she has facilitated workshops for executives and board members of banks across South Africa, Zimbabwe, Malawi and Ghana.

Shaun Collier
CA(SA), CFA

Lead Financial Engineer — Regulatory

Shaun is a highly skilled and driven financial engineer with over 15 years of experience in financial institutions. A qualified Chartered Accountant CA(SA) and CFA charterholder, he obtained his designation at a Big 4 firm, covering banking, investment banking, stockbroking, life assurance and private equity. Specialising in market, credit and regulatory risk, his expertise covers derivatives, ODP regulation and licensing, TR reporting, collateral management and IFRS 9.

Jarred de Beer
MPhil

Senior Software Engineer

Full-stack engineer and technology leader across fintech and proptech, working in React, Node.js, Java, Python and Ruby on cloud platforms. He has built trading interfaces for FX, Bonds and Interest Rate Swaps, integrating pricing models with electronic trading systems including JPMorgan's Markets as a Service. At major banks he delivered Basel-III risk reporting and Murex upgrades. He is now CTO at GraceNineteen.

SERVICE OFFERING

OTC Derivatives Providers (ODPs)

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

RISKWORX PRODUCT OFFERINGS

OTC **Derivatives Providers** (ODPs)

ODP RELATED SERVICES

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 integration with TR reporting

GENERAL SERVICES

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

SERVICE OFFERING

ODP Related Services

“Reporting obligations do not wait for readiness the operating model has to be in place before the deadline.”

OTC **Derivatives Providers** (ODPs)

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.

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.

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 to Trade Repositories

Sources the Conduct Standard 3 fields and produces the Trade Repository report, with reporting automation, Front-to-Back Office integration and Strate onboarding and connection.

OTC **Derivatives Providers** (ODPs)

Training

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

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.

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.

Collateral and Margining integration with TR reporting

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.

SERVICE OFFERING

General Services

“Risk you can measure is risk you can manage.”

General Services

Model Development and Validation

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

Valuations

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

Market Risk

Identification, measurement and modelling of interest rate, FX, equity, commodity and credit spread risk, with mitigation and regulatory compliance.

Advisory and Execution

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

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.

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?

Open Standards in Practice

"The FINOS CDM and the ISDA DRR, adopted with Strate, the South African trade repository"

DRR/CDM Implementation Showcase

Proposed Demonstration

- A practical implementation of the **DRR Java package** as a single dependency, illustrating how firms can accelerate adoption.

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.

Thank You

Get in touch.

We'd love to hear from you.

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