



COMPANY PROFILE

Rhisco is a highly-specialised boutique firm providing services and technology solutions for clients to address risk and capital regulatory requirements. With first-class experience integrating complex tools for banks, insurers and other financial entities, Rhisco provides personalised service resolving needs specific to each client and becoming its trusted advisor. It supports clients internationally through its head office in London, a subsidiary in Mexico, and a network of consulting partners in Europe, Latin America, Middle East and Africa.

INDUSTRY CHALLENGES

Companies operating in **Financial Markets** have significant need for an adequate risk management framework to allow them identify, monitor, mitigate, and control the risks faced by the organisation in its day to day operations. Furthermore, complex regulation and risk capital requirements are imposing higher standards on regulated entities, with some companies being further impacted as global operations require compliance with multiple, non always consistent, regulations.

GENERATING VALUE

We become a trusted advisor to our clients by making available our best assets to support them in their strategic transformations, whether it is risk infrastructure or governance platforms, allowing our clients to reduce cost and gain competitive advantage.

The people behind Rhisco have professional, quantitative and technical acumen acquired through several years of industry and consulting practice internationally. Our multi-disciplinary team have **expertise** in:

- Basel and other risk capital requirements, including market, liquidity and credit risk, operational risk, and stress testing;

- Solvency II, including economic capital, actuarial modelling, and asset valuation;
- Governance, risk and compliance, including model validation, conflicts of interest, market abuse, operational risk, and self-assessment;
- Data management, including technology for data models, big data, and data lineage; and
- Technology development and integration of various vendor risk tools, market data sources and front office tools, and development of bespoke solutions.

PRICE & RISK ENGINES TAKEN TO THE NEXT LEVEL

The industry requirements are evolving and, to be ahead of the game, institutions require risk and capital infrastructure that cater for multi-dimensional views, slicing and dicing, significant computing power, on top of calculations of required metrics. **New ways of thinking** are required to deliver all that.

Rhisco has developed **TEGRA**, a modular integration platform to enhance existing client's risk infrastructure and accelerate implementation of *new age* risk technology, including cloud-computing. TEGRA software components provide a significant edge to pricing/risk engines

developed by third parties or by the client. This is done through innovative technology for:

- **Data intelligence** – A data management component designed considering new risk and capital requirements. Key features include an efficient design for data corrections and amendments allowing user-level management of analysis-driven adjustments, data lineage, multiple data categorisation views, audit controls, and security;
- **Distributed computing** – A component that enables and manages multi-processing, significantly accelerating the time of price and risk calculations. It can be tailored to the client's specific *pricer* for further improved performance; and
- **Advanced aggregator** – A component that embeds intelligent rules in the risk aggregation process and other calculated metrics. It can incorporate decision trees to integrate qualitative conditions with a choice of different process paths or risk methodologies to be applied, capable of using technological resources in an optimised and efficient manner.

Technology infrastructure to address regulations like Solvency II, Basel, CRD IV, and Market Abuse, can benefit from adding TEGRA components to the architecture design, enhancing the overall end-to-end solution, and helping the institution to fulfil existing and new demands and requirements.

PARTNERS SOLUTIONS

Rhisco has built up business partnerships and other industry relationships in order to provide better solutions for clients. Our collaborative consulting partnerships augment our capabilities to support our clients in themes like complex pricing modelling for exotic products, actuarial audit, and actuarial reserves calculations.

Rhisco is an IBM Business Partner certified for Risk Analytics supported by our expertise in software for risk management. We are also authorised for packaging IBM components into bundled solutions, with the ability to offer clients the best combination of IBM's core components and Rhisco's innovative technology to resolve the client's risk and capital needs through a fit-for-purpose and cost-effective solution.

Rhisco offers its experience through consulting services and its software components, enhancing clients' infrastructure and helping them in addressing the complex challenges faced by the industry today.

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