

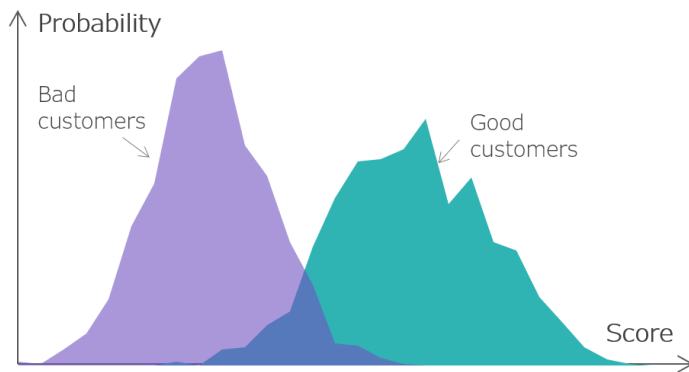
Risk Analytics

Riskscope provides consulting services to help you measure and manage risk more effectively. The services range from risk analysis, model development, implementation to training.

Credit Risk Analytics

Benefits

- Boost profit and reduce credit loss
- Monitor and manage risk effectively
- Improve collection efficiency
- Comply with regulatory standards



Expertise and Services

Application and behavior scorecards

Statistical models allow you to make data-driven decision to maximize profit and manage risk effectively.

Optimal collection strategy

Trading off between costs and propensity to pay, collection strategy assigns optimal treatment to maximize net profit under constraints.

Credit risk models

Risk models help you comply with regulatory requirements (e.g. IFRS 9, Basel III and stress testing) and provide insights for internal risk management.

Market Risk Analytics

Benefits

- Monitor and manage risk effectively
- Comply with regulatory standards
- Adjust valuation for counterparty risk

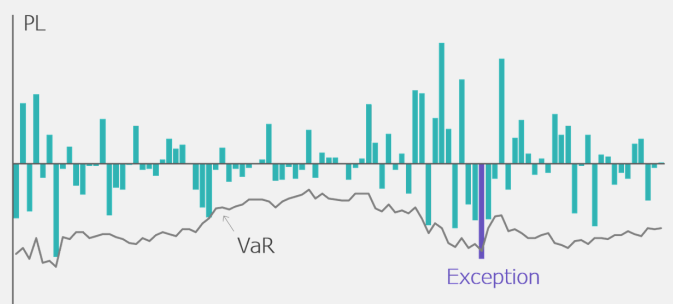
Expertise and Services

Market risk models

Risk models help you comply with regulatory requirements (e.g. IFRS 13, FRTB and stress testing) and provide insights for internal risk management.

Valuation adjustment

Counterparty valuation adjustment (CVA) model adjusts valuation for potential future loss of a counterparty and provides insights for counterparty risk management.



Financial Valuation

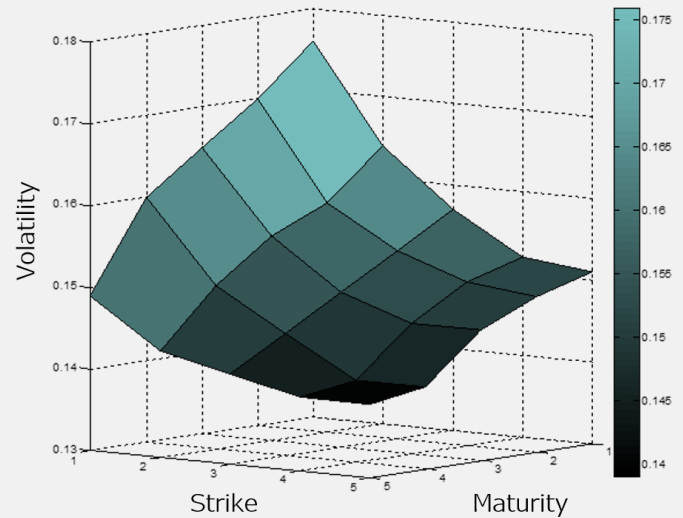
Benefits

- Value transactions at fair price
- Monitor and manage risk effectively

Expertise and Services

Derivatives and structured products

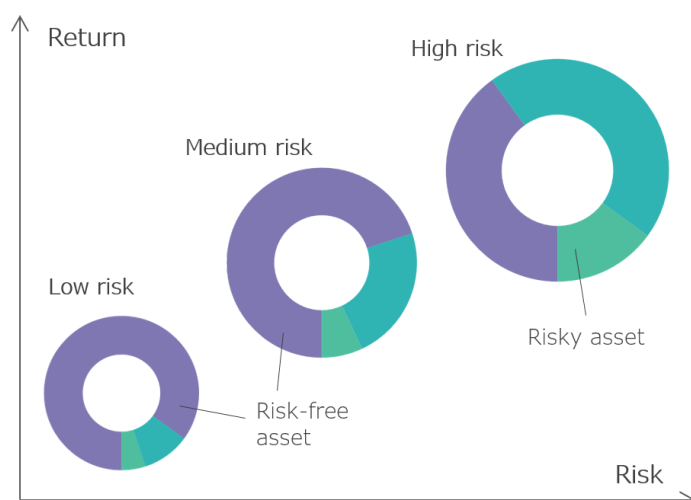
Valuation models produce mark-to-model values that are in line with market. Financial products covered range from vanilla derivatives to exotic structured products.



Optimization, Simulation, and Risk Management

Benefits

- Maximize investment profit at given risk
- Ensure that portfolio is within risk appetite
- Simulate wide range of FS scenarios
- Identify key business risks
- Monitor and manage risk effectively



Expertise and Services

Portfolio optimization

Taking advantage of diversification, investment portfolio can be optimized to maximize return at a given risk or to balance different risk types.

Financial statement simulation

Employing numerical techniques, financial statement can be simulated considering various business risks and their correlations. The simulation helps you better understand business uncertainty and identify key business risks.

Risk management framework

Risk management framework ensures business risks are monitored and managed within risk appetite.