



**CENARYX PLATFORM OVERVIEW**

# Market Risk. Validation. Transparency.

Audit-ready analytics for VaR, Expected Shortfall, sensitivities, stress testing, validation evidence and executive reporting.

Why CENARYX

**Built for institutions that need transparent risk numbers, explainable controls and board-ready evidence.**

**DAILY RISK PACK**

VaR · ES · Sensitivities · Stress · Validation

**49+**

VALIDATED INSTRUMENTS

**9**

INSTRUMENT VALIDATION PACKS

**12+**

VALIDATED MODELS

**114+**

DATA QUALITY RULES

**3,500+**

AUTOMATED TESTS

**01 CORE PLATFORM CAPABILITIES**

**Market Risk**

- VaR
- Expected Shortfall
- Sensitivities
- Risk Aggregation

**Stress Testing**

- Macro Scenarios
- Multi-Set Stress Testing
- EBA Scenarios
- Proxy Shock Handling

**Validation**

- Instrument Validation
- Model Validation
- Evidence Packs
- Benchmark Comparison

**Data Quality**

- Rule Framework
- Coverage Analysis
- Validation Rules
- Findings Management

**02 WHAT MAKES IT DIFFERENT**

Risk teams often lose time reconciling disconnected engines, spreadsheets, validation packs, DQ checks and report production.

**CENARYX connects the daily risk workflow from calculation to evidence:**

- Traceable VaR, ES, sensitivity and aggregation outputs
- Evidence-based instrument and model validation
- Integrated data quality controls before reporting
- Macro and regulatory-style stress testing
- Interactive dashboards plus professional PDF reports



## 03 Daily risk workflow

### 1. Data

Market data, positions, scenarios

### 2. Calculate

VaR, ES, sensis, stress

### 3. Control

DQ checks, coverage, validation

### 4. Report

Dashboards, evidence, PDFs

## From calculation to board-ready pack

### MARKET DATA

VAR 99

**12.9m**

250d historical

### RISK ENGINE

ES 97.5

**18.4m**

Basel set

### VALIDATION

CONTROL

RESULT

STATUS

Instrument coverage

49 validated instruments

Ready

Model validation

12 validated models

Ready

Stress pack

Macro + EBA scenarios

Ready

Report output

Dashboard + PDF evidence

Ready

DQ RULES

**114+**

pre-report checks

TESTS

**3,500+**

automated evidence

## 04 Validation evidence

- Instrument validation packs with benchmark comparison
- Model validation center for assumptions, tests and results
- Traceable pass/fail evidence for audit and review
- Coverage views for instruments, models and market data

## 05 Data quality controls

- Rule-based quality checks before reports are trusted
- Findings management for missing, stale or inconsistent inputs
- Coverage analytics for SBA metadata, maturities and mappings
- Transparent rule inventory instead of hidden spreadsheet controls

## 06 Professional reporting

- Executive report pages with consistent risk narrative
- Interactive dashboards for drill-down and explanation
- PDF packs for governance, committees and audit trails
- Reusable visual language across validation and market risk

## 07 Designed for adoption

- Independent modules for risk, validation, DQ and reporting
- API-first integration with existing data and workflow services
- Transparent calculations and controls for model-risk review
- Built for risk teams, treasury, validation and senior stakeholders