GENESECURE

GENELLIPSE

FINANCIAL & MODELS

Financial Risk

Financial exposure with traceable assumptions

Core capabilities

The main activities and the information they connect.

Liquidity stress testing

Examine liquidity measures under defined scenarios.

Portfolio VaR and expected shortfall

Assess portfolio exposure and risk contributions.

Credit exposure models

Evaluate credit risk with selected methods.

Quantitative methods and simulation

Explore distributions and reproducible simulations.

From daily work to oversight

Supporting functions keep decisions and evidence current.

Stress and sensitivity analysis

Compare shocks and assumption sensitivity.

Regulatory capital calculations

Apply the selected method and reporting scope.

Executable engine validation

Run validation checks against the calculation engine.

Assumptions governance

Version assumptions and retain approvals.

Risk committee workflow

Connect analysis to committee decisions.

Limit breach escalation

Detect limits requiring escalation and treatment.

How the work moves

A proposed operating workflow for your evaluation.

01

Prepare

Reconcile positions and approve assumptions.

02

Calculate

Run the selected model and scenario.

03

Challenge

Review sensitivity, validation results and limits.

04

Decide

Escalate material exposures to the accountable committee.

A risk number needs its calculation context

The relationships that make the workflow understandable.

01

Inputs

Positions, time horizon and source date.

02

Assumptions

Versions, parameters and approvals.

03

Run

Engine version, scenario and validation checks.

04

Interpretation

Limit comparison and reviewer conclusion.

A liquidity scenario tightens the survival horizon

Treasury evaluates an illustrative deposit outflow scenario while a funding assumption changes.

Team response

Compare runs using the approved assumptions. Examine sensitivity and available funding actions before making a committee recommendation.

Decision point

Model outputs inform judgment. They do not establish that a position is safe.

What changes for your team

The practical value to evaluate against your current process.

More useful scenario comparisons

Versioned assumptions help reviewers understand why calculated exposure changed.

A better documented challenge

Validation checks and reproducible runs support discussion of the model result and its limitations.

Where this module connects

Confirm the interfaces and available data for the intended deployment.

Sources	Position, market, liquidity and credit exposure data.
Connected modules	Risk Management, Model Risk and Regulatory Intelligence.
Working outputs	Scenario results, validation evidence and committee decisions.

What to validate in your evaluation

Use a representative case and agree the acceptance evidence before expansion.

Risk specialist	Approve the method and challenge key assumptions.
Evidence	Retain reproducible runs and model-validation results.
Measure	Track reconciled inputs, reproducibility and unresolved limit breaches.

A focused walkthrough Financial Risk

Bring a representative workflow, its source records and the people who own the decision.

Starting point

A liquidity scenario tightens the survival horizon

Working session

Follow the case from input through review to retained evidence.

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