Regulatory Cube

Multi-Ruleset Regulatory Reporting Tools for Compliance

CubeLogic offers MiFID II, REMIT, EMIR and FinFrag Compliance fully integrated with its market leading Credit Risk, Market Risk and Liquidity Risk management platform **RiskCubed**

Meeting regulatory reporting requirements in today's Energy and Commodities markets is a costly business offering little or no return on investment. Why not look at making an investment in a Regulatory Compliance solution that provides a simple route to upgrade all your Credit Risk, Collateral Management, Market Risk and Liquidity Management on a common platform avoiding multiple point to point connections. Load your trade data once and we take care of the rest.

Cube ETL and Rules Engine

The Cube ETL Layer manages data acquisition. The layer can *"extract, transform and load," pull data from source systems and transform it* into required formats and perform lookups such as LEI and UPI transformations. It can also *apply complex rules to the data*. For example, on a trade, leg or portfolio basis, deriving the trade status to be sent to the TR and RRM based on changes in the appropriate fields.

Destination Router

The publishing tool *pushes the data from the data mart to the receiving repository*. It can *transform the data into multiple formats*, e.g., XML or CpML) and utilises the appropriate protocol to communicate the data. *Connections to one or more repositories* are possible. The tool publishes to XML as standard using the REGIS-TR repository, which communicates to both EMIR TRs and REMIT RRMs.
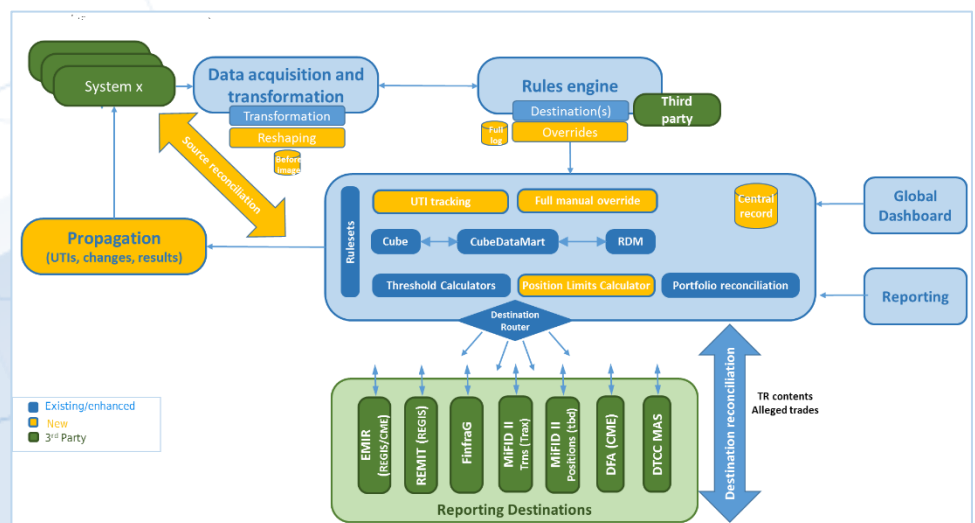
Rulesets

Regulatory Cube is a multi-ruleset tool, where clients can configure and use different rulesets to cover different regulations. There is currently support for EMIR, REMIT, MiFID II transaction reporting and FinFrag.

Position Limits

MiFID II limits are fully integrated into the solution. The Regulatory Cube can compute positions to different exchanges for computation and tracking of volumetric positions against limits including consideration for hedge exemptions and economically equivalent OTC contracts.

Thresholds

Regulatory Cube computes and tracks multiple thresholds and ancillary tests under MiFID II.
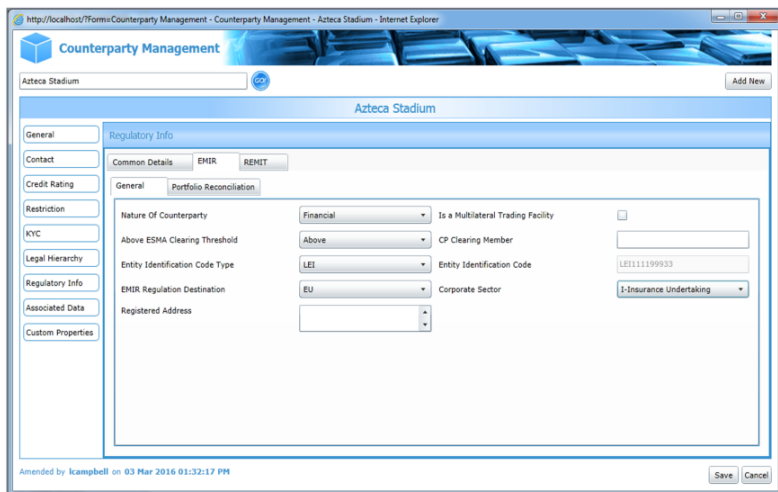
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Figure 2: Configuring Regulatory Reference Data

Cube features include:

- Permits rapid development of adapters to different source systems, including ETRM systems, master data; management systems and others;
- Processing the data in order to prepare it for regulatory trade reporting through data enrichment and the application of certain rules;
- Performing threshold calculations and executing operations like auditing, reporting and error tracking before the data is transmitted;
- Transmitting data to third-party repositories, e.g. TRs, RRMs or ARMs;
- Running the portfolio reconciliation process under EMIR;
- Automatically compute Gross Notional Values with rolling history;
- Extensive reference data for multiple regulatory compliance initiatives such as EMIR and REMIT;
- Support for multiple regulations including EMIR, REMIT, MiFID II and FinFrag;
- Workflow engine to automate the operational processes such as trade reporting, data cleansing, TR Reconciliation, and exception handing.

The ultimate Business Intelligence tool

- Ultra-flexible multi-dimensional trade a history reporting cube;
- Manage counterparty static;
- Capture and manage regulatory reference data;
- Sophisticated ETL layer to enrich the trading data for onward reporting;
- Portfolio reconciliation tools;
- Out-of-the box interfaces to the TR and RRM repositories;
- Multiple ruleset architecture covering EMIR, REMIT, MiFID II and FinFrag;
- Threshold Calculators;
- Full workflow capability to automate the daily processes;
- Highly extensible data mart;
- No desktop installation required;
- Cloud or on-premises deployment.

Immediate business benefits:

- Increased staff productivity through the safe and structured control of all key reporting processes;
- Report and manage the day-to-day maintenance of reporting and reconciliation;
- Manage and track the trade reporting status for different regulatory rulesets;
- Fully auditable database to support all compliance needs.
- Integrated with Cube's BI capabilities for reports and dashboards.

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