Risk Cube

Slice & Dice Commodity Trading Risk Metrics in Real-Time

Risk Cube gives users fast real-time position and PnL reporting across trading platforms with unrivalled slice and dice flexibility.

CubeLogic fully understands the needs of traders and risk professionals when managing positions across multiple commodities, books and portfolios.

Fast Track to Advanced Market Risk Reporting and Tracking

Risk Cube is a fast track to managing market risk measures such as P&L, offering immediate business benefits without the need for expensive, long drawn-out implementation projects.

Risk Cube uses advanced OLAP technology to offer an *ultra-fast, real-time analysis tool*. Users access the cube through a *familiar and easy-to-use* Excel front end or a web-based cube navigator. Using pivots and charts, *reports and graphing can be easily displayed*, with a *variety of breakdown criteria and multiple drilldown possibilities*.

The key to Risk Cube is to experience immediate business benefit, through technology. There is *no complex set-up and configuration required*. A standard set of interfaces allow trades and forward price curves to be uploaded from any platform quickly.

At its core, Risk Cube includes a *powerful analysis tool and reporting engine for positions, valuations and curves*. Computations are managed on the fly with no large batch processing.

Risk Cube allows portfolio reporting of calculations via book hierarchies, desk, market, commodity, portfolio or curve scenario and then also time-sliced. The *impact of new trade positions can be shown in real-time*.

Cube features include:

- Multi-dimensional position data structure with extensive slice and dice;
- Advanced, position limit management across the portfolio;
- Handle complex portfolio hierarchies;
- Report positions in any currency or unit of measure across the portfolio;
- Track PnL performance through time;
- Support for various commodities and transaction types;
- Curve management and stressing;
- Manage and track VaR and risk sensitivities;
- Compare live positions against previous days to see deltas and specific movements due to price, FX or trading;
- Advanced integration engine to link Risk Cube directly to multiple Front Office trading platforms;
- Full drilldown to individual trades;
- Configure KPIs to monitor the positions;
- Handle complex weight and volume unit conversions seamlessly.

Immediate business benefits:

- Increased staff productivity through automation of critical reporting requirements thereby reducing manual calculations;
- Improved monitoring of the portfolio;
- Real-time slice and dice capabilities offering total reporting flexibility;
- Sophisticated integration with front office trade capture systems to aggregate positions across multiple systems into one single flexible view;
- Spot unusual patterns and trading behaviours;
- Handle millions of data points and large data sets;
- Use of familiar, industry standard tools;
- Timely, meaningful and actionable reporting in any currency or unit of measure.

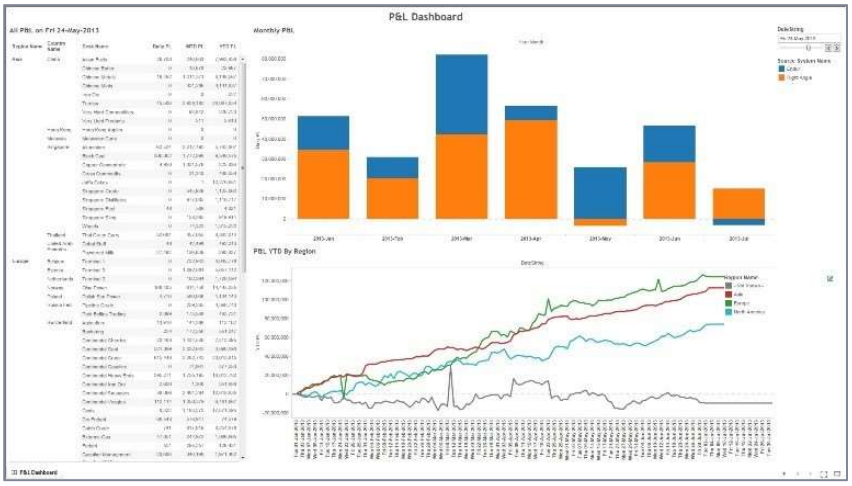

Figure 1: Graphing Portfolio Performance from the Position Cube

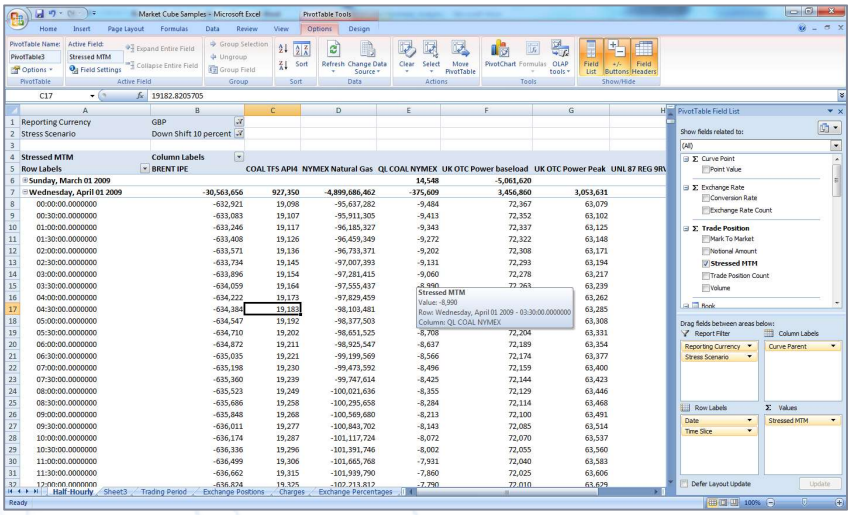

Figure 2: Using Excel to Report Half-Hourly Positions from the Position Cube

The ultimate Business Intelligence tool

- Ultra-flexible multi-dimensional position and risk cube;
- Real-time calculation engine; slice and dice and change parameters to see results immediately;
- Report movements and deltas;
- Advanced reporting and analysis through Excel;
- Advance Position Limit monitoring, having flexible configuration of limits against a variety of measures;
- Complex unit of measure conversions;
- Highly extensible data mart;
- Manage P&L and market risk positions in any unit or currency;
- Stress the positions right down to half-hourly granularity;
- Utilises the latest advanced Microsoft technology;
- Ultra-fast performance.

Technology Story

- Built on top of Microsoft's Business Intelligence platform;
- Advanced OLAP database technology platform using Microsoft's SQL Server;
- Highly integrated with Excel for front end analysis directly on the Credit Cube;
- Sophisticated integration technology, ETRM agnostic;
- Microsoft Azure Compliant for Cloud-Based Deployment or on-premises.

CubeLogic provides Business Intelligence products and services in risk management for the energy, commodity and investment banking markets. In the current volatile market conditions, CubeLogic addresses the increasing demand for robust, cost effective Business Intelligence solutions for risk management. The founders of CubeLogic are all renowned experienced industry specialists who have an impressive track record of developing and implementing global risk IT solutions.

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