Treasury Cube

Powerful insights into the cash and liquidity of the firm

In an ever changing regulatory landscape, managing the cash position and liquidity of the firm is a vital function of a trading organisation.

CubeLogic fully understands the needs of Treasury professionals in today's fast changing market with new regulations and increasing capital requirements. The Treasury Cube brings to market the first cash flow and debt analysis OLAP reporting tool for trading organizations across Energy, Commercial, Industrial and Capital Markets sectors.

Fast Track to Advanced Cash Flow Analysis

Market volatility causes fluctuations in the cash flow of the firm due to margin requirements in the futures markets and CSA / other bilateral margin agreements. With new regulations firms are forced to push more trades through exchanges, further increasing pressure to post cash on a daily basis. Treasury Cube allows firms to *report daily cash requirements in advance and perform stress test analysis* to ensure funds are available in the event of market movements. This *liquidity forecasting can be combined with the firm's general ledger* data to *stop any shortfalls* and effectively manage outgoing cash requirements.

Treasury Cube includes a *powerful analysis tool and reporting engine*. Debt and funding computations in the Cube take into account all bank netting, margin agreements, collateral, OTC trading and Exchange trading.

Sophisticated Debt Analysis

Treasury Cube can *define and maintain a complete set of bank netting pool structures* to be applied to the debt, loans deposits and RCFs. Flexible Cube analysis allows for users to report debt across entities, banks, and time profiles to *view the cash positions and compute the future funding costs*.

CubeLogic Reporting utilises Microsoft's SQL Reporting Services to provide *a set of standard pre-configured reports*, which can be delivered in Excel or PDF format. In addition, users can *completely define their own reports* through the tool using the underlying Cube data.

Treasury Cube features include:

- Multi-dimensional debt and cash position data structure;
- Advanced, flexible time analysis on both the debt and the capital requirements;
- Full suite of reference data to manage banks, cash pools and credit facilities;
- Liquidity impact management based on market stress scenarios;
- Manage multiple funding types from complex credit facilities, bank accounts, loans, deposits and overdraft facilities, all in one place;
- Combine margin calls from OTC margin agreements and exchange trading to achieve sophisticated capital requirement management and actively manage funding costs;
- Full integration with CubeLogic Collateral Management and Credit Risk and capability to build custom integration with Front Office Trading, SWIFT and General Ledger accounting systems.

Immediate business benefits:

- Improved transparency and auditability of all business operations;
- Increased operational efficiency through automation;
- Debt and Cash-flow reporting;
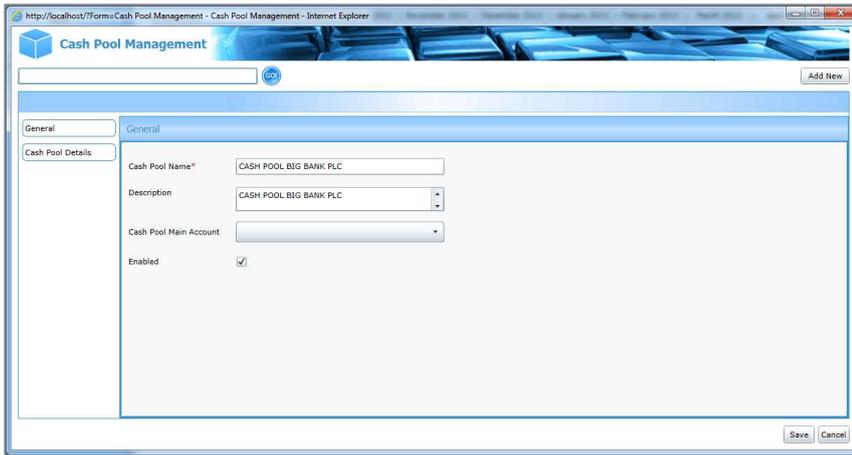- Complete historical analysis capability.

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Figure 1: Managing Cash Pools

The ultimate Business Intelligence tool

- Ultra-flexible multi-dimensional treasury debt and cash flow reporting cube;
- Real-time calculation engine to report debt and funding costs across the firm;
- Report capital requirements across OTC and Exchange Trading;
- Manage margin calls and perform liquidity analysis and what-if stress scenario analysis;
- Advanced reporting and analysis through Excel or web visualisation dashboards;
- Scalable solution for both large and small operations;
- Cash Pool netting;
- Create sophisticated Treasury dashboards;
- Flexible tool for setting up bank account details, interest rates and netting pools;
- Utilises the latest advanced Microsoft technology.

Figure 2: Using Excel to navigate the cube

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.

www.cubelogic.com

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