CubeLogic's Analytics Engine

BUSINESS INTELLIGENCE ENABLED RISK MANAGEMENT

CubeLogic

RiskCubed is a fast track to managing market risk measures such as valuation, P&L, VaR and risk sensitivities offering immediate business benefits without the need for expensive, long drawn-out implementation projects. Gain clear visibility of positions, profitability and price risks including correlations. Run what-if analysis and stress tests to see their impact across trade leg, portfolio hierarchy or other aggregations. Dive deeper into VaR and P&L with flexible portfolio hierarchies and gain useful insight into VaR with a variety of decomposition metrics.

ANALYTICS ENGINE CAPABILITIES

- Curve construction and Valuation capabilities which can be driven by either price, or trade updates. This also has external valuation API to allow extension of models seamlessly.
- Flexible construction of stress scenarios and application each time a new valuation occurs.
- P&L calculation with flexible hierarchy. Use of settlement curves as required in models to accommodate complexities in Gas and other markets.
- Parametric Value at Risk including multiple decomposition methods and visibility of covariance matrix.
- On-the-fly calculation engine enables impact of new and potential transactions on limits and exposure positions to be assessed in real-time.



About CubeLogic

CubeLogic is a team of seasoned risk professionals with over 15 years of experience delivering cutting-edge solutions for global clients. We understand the complexities faced by lenders and credit providers, and we believe that effective risk management is key to competitiveness, cost control, and long-term financial stability. As a market leader in credit management for the energy and commodities sectors, CubeLogic serves a roster of household-name clients with innovative, industry-leading technology.

200
global employees

70
global clients spanning six industries

KEY DIFFERENTIATORS

Curves and valuation models can run down to intraday power markets.

Valuation models are targeting physical commodity trade types and energy markets.

A modular set of engines that can drive front office, credit risk and market risk services with advanced analytics to simulate spot and forward prices, calculate mark to market, Settlement risk, VaR and other metrics.

Systems are focussed on operational visibility and internal coherence to allow for middle office to focus on value-add tasks rather than validating figures.

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